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ESTIMATION OF THE OPERATING CHARACTERISTICS
WHEN THE TEST INFORMATION OF THE OLD TEST IS NOT
CONSTANT II: SIMPLE SUM PROCEDURE OF THE
CONDITIONAL P.D.F. APPROACH/NORMAL APPROACH
METHOD USING THREE SUBTESTS OF THE OLD TEST

NO. 2

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In the present study, Subtest 3, which contains as small a number of test items as fifteen, was used as the Old Test. Unlike the previous study, we have an additional challenge of handling negative and positive infinities of the maximum likelihood estimate obtained upon Subtest 3.

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ESTIMATION OF THE OPERATING CHARACTERISTICS WHEN THE TEST INFORMATION OF THE OLD TEST IS NOT CONSTANT II: SIMPLE SUM PROCEDURE OF THE CONDITIONAL P.D.F. APPROACH/NORMAL APPROACH METHOD USING THREE SUBTESTS OF THE OLD TEST

NO. 2

## ABSTRACT

This is a continuation of a previous study reported as RR-80-4, "Estimation of the Operating Characteristics When the Test Information of the Old Test Is Not Constant II: Simple Sum Procedure of the Conditional P.D.F. Approach/Normal Approach Method Using Three Subtests of the Old Test". In that study, a new method of estimating the operating characteristics of discrete item responses based upon an Old Test, which has a non-constant test information function, was tested upon each of two subtests of the original Old Test, Subtests 1 and 2. The results turned out to be quite successful.

In the present study, Subtest 3, which contains as small a number of test items as fifteen, was used as the Old Test. Unlike the previous study, we have an additional challenge of handling negative and positive infinities of the maximum likelihood estimate obtained upon Subtest 3.

The research was conducted at the principal investigator's laboratory, 409 Austin Peay Hall, Department of Psychology, University of Tennessee. Those who worked in the laboratory and helped the author in various ways for this research include Paul S. Changas, Charles McCarter, C. I. Bonnie Chen and William J. Waldron.

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## I Introduction

This is a continuation of one of the previous studies, which was published as Office of Naval Research Report 80-4, (Samejima, RR-80-4), under the same title. In the previous report, two subtests of the original Old Test, i.e., Subtest 1 and Subtest 2, were used, separately, in place of the Old Test, and the estimation of the operating characteristics of the discrete responses was experimented upon each of the two subtests. The main features of this new method are: 1) the number of test items used as the basis for the estimation is less than that of the original Old Test, i.e., twenty-five in each subtest against thirty-five of the original Old Test, and, consequently, the amount of test information is less than that of the original Old Test; 2) unlike the original Old Test, the test information function of each subtest is not constant for the interval of ability of our interest, and, therefore, we need the transformed ability in addition to the original ability dimension, so that the resultant test information for the new ability scale be constant; and 3) in so doing, the method of moments for fitting polynomials, which turned out to be the least squares solution (Samejima and Livingston, RR-79-2), is effectively adopted. Out of many combinations of a method and an approach for estimating the operating characteristics of the discrete responses (Samejima, 1977, RR-77-1, RR-78-1, RR-78-2, RR-78-3, RR-78-4, RR-78-5, RR-78-6), the combination of the Simple Sum Procedure of the Condicional P.D.F. Approach and the Normal Approach Method was selected for the experimentation. We use the same group of five hundred hypothetical

examinees, whose ability levels are one hundred equally spaced positions starting from -2.475 and ending with 2.475 on the ability dimension with five examinees placed at each position; thus they represent the uniform distribution of ability for the interval, (-2.5, 2.5).

In the present study, the third subtest, Subtest 3, is used in place of the original Old Test. The number of test items is even less than those of Subtests 1 and 2, i.e., fifteen against twenty-five. Another big difference is that for Subtest 3 the amount of test information is much smaller around the two endpoints of the ability interval, (-2.5, 2.5), and, consequently, the maximum likelihood estimate of ability turned out to be either negative or positive infinity for some hypothetical examinees. For this reason, some adjustment had to be made, and we chose to use a modified maximum likelihood estimate, which was introduced in a previous study (Samejima, RR-81-1).

II Rationale behind the Modified Maximum Likelihood Estimate  $\hat{\tau}_V^*$ 

Let  $\theta$  be ability, or latent trait, which assumes any real number, such that

$$(2.1) \quad -\infty < \theta < \infty .$$

Let g (=1,2,...,n) denote an item, and  $x_g$  (=0,1,2,..., $m_g$ ) be a graded item response to item g . The operating characteristic,

 $P_{xg}$  (0), of the graded item response, or item score,  $x_g$  is defined as the conditional probability, given ability 0, with which the examinee obtains the item score  $x_g$  for item g. In the normal ogive model, this operating characteristic is defined by

(2.2) 
$$P_{x_g}(\theta) = (2\pi)^{-1/2} \int_{a_g(\theta-b_{x_g}+1)}^{a_g(\theta-b_{x_g})} e^{-u^2/2} du ,$$

where a (> 0) is the item discrimination parameter and b is the item response difficulty parameter which satisfies

(2.3) 
$$-\infty = b_0 < b_1 < b_2 < \dots < b_m < b_{(m_g+1)} = \infty$$
.

Table 2-1 presents the item discrimination parameter,  $a_g$ , and the item response difficulty parameters,  $b_{xg}$ , for  $x_g = 1$  and  $x_g = 2$ , for each of the thirty-five test items of the Old Test. In the same table, also presented are crosses indicating the items included in each of the three subtests, i.e., Subtests 1, 2

TABLE 2-1

Item Discrimination Parameter, a , and Item Response Bifficulty Parameters, b, for x = 1 and x = 2, for Each of the Thirty-five Test Items of the Old Test. Items Included by Subtests 1, 2, and 3 Are Marked by Crosses, Respectively.

Item g	· · · · · · · · · · · · · · · · · · ·	b <sub>1</sub> b <sub>2</sub>	Subtest 1	Subtest 2	Subtest 3
1	1.8	-4.75 -3.75		×	
2	1.9	-4.50 -3.50		×	i
3	2.0	-4.25 -3.23	}	l x	•
4	1.5	-4.00 -3.00		×	<u> </u>
5	1.6	-3.75 -2.75	1	×	i
6	1.4	-3.50 -2.50	×	×	1
7	1.9	-3.00 -2.00	×	×	[
8	1.8	-3.00 -2.00	×	×	<b>.</b>
9	1.6	-2.75 -1.75	×	x	ſ
10	2.0	-2.50 -1.50	×	×	l
11	1.5	-2.25 -1.25	×	×	×
12	1.7	-2.00 -1.00	×	×	×
13	1.5	-1.75 -0.75	×	Į.	×
14	1.4	-1.50 -0.50	×	i	×
15	2.0	-1.25 -0.25	×	I	×
16	1.6	-1.00 0.00	∤ ×	l	<b>x</b>
17	1.8	-0.75 0.25	×	i	×
18	1.7	-0.50 0.50	×	1	×
19	1.9	-0.25 0.75	×	1	×
20	1.7	0.00 1.00	×	Í	×
21	1.5	0.25 1.25	×	l	×
22	1.8	0.50 1.50	×		×
23	1.4	0.75 1.75	×	×	×
24	1.9	1.00 2.00	×	×	×
25	2.0	1.25 2.25	×	×	×
26	1.6	1.50 2.50	×	×	i
27	1.7	1.75 2.75	×	×	1
28	1.4	2.00 3.00	×	×	!
29	1.9	2.25 3.25	×	×	ł
30	1.6	2.50 3.50	×	×	ł
31	1.5	2.75 3.75		×	]
32	1.7	3.00 4.00		×	1
33	1.8	3.25 4.25		×	1
34	2.0	3.50 4.50		×	İ
35	1.4	3.75 4.75		×	1
	1	<b>!</b>	1	Í	ļ

and 3. We can see in this table that Subtest 3 is a subset of Subtest 1, as well as a subset of the original Old Test, with the exclusion of the five easiest test items and the five most difficult items.

Let A (0) denote the basic function of the item score x , g which is defined by

(2.4) 
$$A_{x_g}(\theta) = \frac{\partial}{\partial \theta} \log P_{x_g}(\theta) .$$

The item response information function,  $I_{xg}(\theta)$ , for the item score  $x_{g}$  is obtained from the basic function, or directly from the operating characteristic. We can write

(2.5) 
$$I_{\mathbf{x}_{\mathbf{g}}}(\theta) = -\frac{\partial}{\partial \theta} A_{\mathbf{x}_{\mathbf{g}}}(\theta) = -\frac{\partial^{2}}{\partial \theta^{2}} \log P_{\mathbf{x}_{\mathbf{g}}}(\theta) .$$

The item information function,  $I_g(\theta)$ , is defined as the conditional expectation of the response pattern information function, given  $\theta$ , such that

(2.6) 
$$I_{g}(\theta) = E[I_{x_{g}}(\theta)|\theta] = \sum_{x_{g}=0}^{m} I_{x_{g}}(\theta) P_{x_{g}}(\theta) .$$

Let V denote the response pattern, or a vector of n item scores such that

(2.7) 
$$V' = (x_1, x_2, ..., x_g, ..., x_n)$$

By the assumption of local independence (Lord and Novick, 1968), the operating characteristic of the response pattern,  $P_{\rm U}(\theta)$ , or the

conditional probability, given ability  $\theta$ , with which the examinee obtains the response pattern V, is the simple product of the n operating characteristics of the graded item scores, such that

(2.8) 
$$P_{V}(\theta) = \prod_{x_g \in V} P_{x_g}(\theta) .$$

We can write for the response pattern information function,  $\mathbf{I}_{\boldsymbol{V}}(\theta)$  , such that

(2.9) 
$$I_{V}(\theta) = -\frac{\partial^{2}}{\partial \theta^{2}} \log P_{V}(\theta) = \sum_{\mathbf{x}_{g} \in V} I_{\mathbf{x}_{g}}(\theta) .$$

The test information function,  $I(\theta)$ , is defined as the conditional expectation of the response pattern information function, given  $\theta$ , such that

(2.10) 
$$I(\theta) = \sum_{\mathbf{v}} I_{\mathbf{v}}(\theta) P_{\mathbf{v}}(\theta) .$$

It can be shown that the test information function, which is defined by (2.10), is also the sum of the n item information functions, so that we can write

(2.11) 
$$I(\theta) = \sum_{g=1}^{n} I_{g}(\theta)$$
.

The rationale behind the method of estimating the operating characteristics of discrete item responses without assuming any mathematical form, using "Old Test" with a known set of item response operating characteristics, which has a non-constant test information

function, has been described (Samejima, RR-80-2). In this method, the square root of the test information function has an important role. This fact, together with the findings about a certain constancy of the square root of the item information each test item can provide for the entire range of ability, regardless of its difficulty and discrimination power (Samejima, RR-79-1), suggests that it will be more fruitful to observe the square root of an information function, rather than the information function itself, in future studies.

Figure 2-1 presents the square root of the test information function of Subtest 3 by a solid curve, in comparison with that of Subtest 1, of which Subtest 3 is a subset, which is drawn by a dashed curve. In the same figure, also presented is a horizontal line with the height of 4.65, which indicates the square root of the rest information function of the original Old Test, whose test information function is approximately 21.63 for the range of ability  $\theta$  indicated in the figure.

We can see in this figure that the amounts of information these three tests provide us with are exproximately the same around  $\theta = 0.0$ . While the original Old Test retains a constant amount of information for the interval of ability of our interest, those of Subtests 1 and 3 decline as the level of ability diverts from this area in either the negative or positive direction, with the degree of reduction substantially higher for Subtest 3. It is recalled

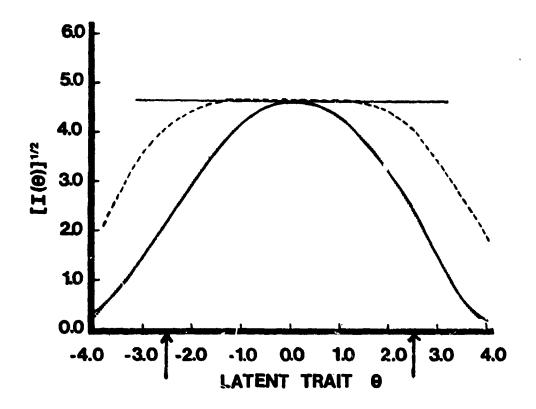


FIGURE 2-1

Square Roct of the Test Information Function,  $\left[I(\theta)\right]^{1/2}$ , (Solid Curve) of Subtest 3 and the Polynomial of Degree 7 (Dotted Curve), Which Was Fitted by the Method of Moments with  $\left[-4.0,\ 4.0\right]$  as the Interval of  $\theta$ , Together with the Horizontal Line (= 4.65) Which Indicates the Square Root of the Test Information Function of the Original Old Test. Square Root of the Test Information of Subtest 1 Is Also Drawn by a Dashed Curve.

(Samejima, RR-80-4) that none of the five hundred maximum likelihood estimates of ability  $\theta$ , which were obtained upon Subtest 1 for the five hundred hypothetical examinees by the Monte Carlo method, assumes negative or positive infinity. This is due to the fact that at both  $\theta = -2.5$  and  $\theta = 2.5$ , which are the two endpoints of the interval for the uniform distribution, the square root of the test information function of Subtest 1 is almost as high as 4.00 . In contrast to this, the square root of the test information function of Subtest 3 at  $\theta = -2.5$  is as low as 2.20, and the one at  $\theta = 2.5$  is as low as 2.45. For this reason, it is more likely that, upon Subtest 3, examinees whose ability levels are close to the lower endpoint of the interval, (-2.5, 2.5), obtain V-min, or the response pattern which consists of n zeros, and those whose ability levels are close to the higher endpoint of the interval get V-max, or the response pattern which has the n highest item scores,  $m_{\sigma}$  (g=1,2,...,n). In practice, we observe fourteen out of the five hundred examinees whose response patterns are V-min , and twelve whose response patterns are V-max . Table 2-2 presents the identification number and the ability level of each of these twenty-six hypothetical examinees. As we can see in this table, all hypothetical examinees, except for one, who obtained negative infinity for their maximum likelihood estimates of ability,  $\hat{\theta}_{tr}$ , are located lower than -2.000 in their ability levels, and also those who obtained positive infinity as their maximum likelihood

TABLE 2-2

Identification Number and Ability Level of Each of the Fourteen Hypothetical Examinees Who Obtained V-max.

ID	θ	ID	θ
1	-2.475	491	2.025
101	-2.475	193	2.125
201	-2.475	493	2.125
401	-2.475	294	2.175
2	-2.425	296	2.275
102	-2.425	397	2.325
202	-2.425	98	2.375
302	-2.425	198	2.375
303	-2.375	199	2.425
4	-2.325	299	2.425
108	-2.125	499	2.425
109	-2.075	300	2.475
21.0	-2.025		
118	-1.625		
	į .	Ĭ	

estimates have ability levels higher than 2.000. The only exception in the former group of examinees is the hypothetical examinee No. 118, whose ability level is -1.625, i.e., substantially higher than -2.000, and yet whose response pattern is V-min. Eight out of the fourteen examinees of the former group have either -2.425 or -2.475 for their maximum likelihood estimates, and seven out of twelve of the latter group are located at  $\theta$  = 2.375 or higher ability levels.

It has been found out (Samejima and Livingston, RR-79-2) that the method of moments for fitting a polynomial of a specified degree to any given function provides us with one which is also the least squares solution in approximating the function by a polynomial of the same degree. The coefficients of such a polynomial of the given degree, m, are determined solely by the first (m+1) moments, i.e., the 0-th through m-th moments, about the midpoint of the selected interval of the independent variable for which the moments were computed, and the width of that interval itself. It has also been observed that the goodness of fit of the polynomial to the given function depends, heavily, upon the selected interval, as well as the degree of the polynomial, m.

The interval of  $\theta$  chosen for approximating the square root of the test information function of Subtest 3 is (-4.0, 4.0), and the degree of the polynomial is seven. Table 2-3 presents the coefficients of the resultant polynomial of degree 7, or  $\sum_{k=0}^{7} \alpha_k \theta^k$ ,

TABLE 2-3

Coefficients of the Polynomial of Degree 7 Obtained by the Method of Moments Using the Interval of  $\theta$ ,  $(-4.0,\,4.0)$ , to Approximate the Square Root of the Test Information Function of Subtest 3.

k	°k
0	0.46408884D+01
1	0.60789659D-01
2	-0.41482735D+00
3	0,14684ú3ýD-01
4	0.51686862D-02
5	-0.36903316D-02
6	0.213136020-03
7	0.15726020D-03

TABLE 2-4

Coefficients of the Polynomial of Degree 8 to
Transform 8 to T for Subtest 3.

k	4
0	0.0000000000000
1	0.13259652D+01
2	0.868424200-02
3	-0.39506409D-01
4	0.10489276D-02
5	0.29536370D-03
6	-0.17572918D-03
7	0.86989735D-05
8	0.56164139D-05

and the polynomial itself is drawn by a dotted curve in Figure 2-1.

We can see that our choice of the degree of the polynomial and that

of the interval of 0 have resulted in an extremely good approximation
to the square root of the test information function of Subtest 3.

It has been shown (Samejima, RR-80-2) that, for any given test, the transformation of latent trait  $\theta$  to another latent trait,  $\tau$ , which provides us with a constant test information function,  $I*(\tau) = C^2 \text{ , for the interval of } \tau \text{ of our interest, can be obtained from the polynomial approximating the square root of the test information function of the test. Thus we can write$ 

(2.12) 
$$\tau \stackrel{m+1}{\stackrel{\cdot}{=}} \sum_{k=0}^{\infty} \alpha_k^* \theta^k,$$

where

(2.13) 
$$\alpha_{k}^{*} \begin{cases} = d & \text{for } k = 0 \\ = (Ck)^{-1} \alpha_{k-1} & \text{for } k = 1, 2, ..., m, m+1 \end{cases}$$

where d is an arbitrarily set constant and  $C^2$  is the desired constant amount of test information of the given test for the transformed latent trait,  $\tau$ . For our purpose, we have used d=0 and C=3.5 for Subtest 3. Table 2-4 presents the coefficients of the resultant polynomial of degree 8 for transforming ability  $\theta$  to  $\tau$ , which makes the square root of the test information function,  $[I*(\tau)]^{1/2}$ , of Subtest 3 approximately equal to 3.5, for the

interval of  $\tau$ , (-3.16466, 3.27619). Figure 2-2 presents the true values of the square root of the test information function of Subtest 3 by a dotted curve, which is obtained by

(2.14) 
$$[I*(\tau)]^{1/2} = [I(\theta)]^{1/2} \frac{d\theta}{d\tau}$$

$$= [I(\theta)]^{1/2} c \left[\sum_{k=0}^{m} \alpha_k \theta^k\right]^{-1} ,$$

together with the horizontal line indicating C = 3.5. We can see in this figure that the approximation is extremely good, as is expected from Figure 2-1.

It has been observed (Samejima, RR-79-3) that, using equivalent, binary items following the Constant Information Model (Samejima, RR-79-1), the speed of convergence of the conditional distribution of the maximum likelihood estimate, given ability, to the normality is not constant, but is substantially different depending upon the fixed ability level, even if the amount of test information is constant across the ability levels. We should expect, therefore, that, in the present situation, the goodness of fit of the normality, with  $\tau$  and  $C^{-1}$  ( $\stackrel{\bot}{=}$  0.285714) as the two parameters, to the conditional distribution of the maximum likelihood estimate, given the transformed ability  $\tau$ , also depends upon the fixed value of  $\tau$ . This fact is confirmed from the fact that, outside of the interval of  $\tau$ , (-2.30473, 2.38816), which corresponds to the interval of  $\theta$ , (-2.0, 2.0), we have observed thirteen hypothetical

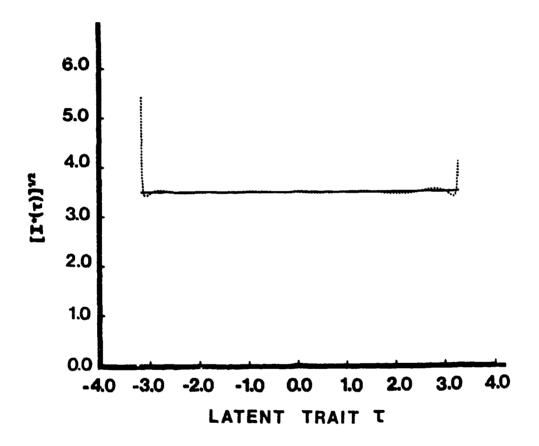


FIGURE 2-2

Square Root of Test Information Function of Subtest 3 Resultant from the Polynomial Transformation of  $\theta$  to  $\tau$  (Dotted Line), and the Target Constant Amount of 3.5 (Solid Line).

examinees whose response patterns are V-min, or the set of n zeros, and twelve examinees who have V-max, or the set of n mg's, for their response patterns. Obviously, the convergence to the normality based upon Subtest 3 is slow for these deviated ability levels. For this reason, it is necessary that we use some other estimate of  $\tau$  than the maximum likelihood estimate  $\hat{\tau}_V$  for each of the two extreme response patterns, V-min and V-max, so that the resultant conditional distribution of the estimate, given  $\tau$ , be approximately normal with  $\tau$  and  $C^{-1}$  as the two parameters. One solution for this problem is to use the second modified maximum likelihood estimate,  $\hat{\tau}_V^{\pm}$ , which was introduced in a previous study (Samejima, RR-81-1). This estimate is defined by

(2.15) 
$$\hat{\tau}_{V}^{*} \begin{cases} = \hat{\tau}_{V-\min}^{*} & \text{for } V = V-\min \\ = \hat{\tau}_{V-\max}^{*} & \text{for } V = V-\max \\ = \hat{\tau}_{V} & \text{otherwise} \end{cases}$$

with  $\hat{\tau}_{V-min}^{\star}$  and  $\hat{\tau}_{V-max}^{\star}$  having such mathematical forms as

(2.16) 
$$\begin{cases} \hat{\tau}_{V-\min}^{*} = \left[\frac{1}{2}(\tau_{c} + \underline{\tau}) N_{L} - \sum_{\substack{V \neq V-\min \\ V \neq V-\max}} \hat{\tau}_{V} N_{LV}\right] N_{LV-\min}^{-1} \\ \hat{\tau}_{V-\max}^{*} = \left[\frac{1}{2}(\underline{\tau} + \tau_{c}) N_{H} - \sum_{\substack{V \neq V-\min \\ V \neq V-\max}} \hat{\tau}_{V} N_{HV}\right] N_{HV-\max}^{-1} ,$$

where  $\tau$  and  $\bar{\tau}$  are the lower and upper endpoints of the interval of  $\tau$  for which Subtest 3 is considered to be effective,  $\tau_c$  is the critical value of t below which the operating characteristic,  $P_{V-max}^{\star}(\tau)$  , of the response pattern V-max assumes negligibly small values and above which so does the operating characteristic,  $P_{V-min}^{\star}(\tau)$  , of the response pattern V-min ,  $N_{\tau}$  and  $N_{H}$  are the sample sizes of the lower and the upper ability groups which were separated by the critical value,  $\tau_c$  , respectively, and  $N_{LV}$  and  $N_{\mu\nu}$  are the numbers of examinees who belong to the lower ability group and have obtained a specific response pattern V, and who belong to the higher ability group and have obtained V, respectively. This modified maximum likelihood estimate is the sample statistic version of the first modified maximum likelihood estimate,  $\tau_{ij}^*$ , (Samejima, RR-80-3, RR-81-1), and is useful when the number of all possible response patterns of a given test is too large for the computation o. To . An important characteristic of the modified maximum likelihood estimate,  $\tau_V^{\star}$  , and that of  $\hat{\tau}_V^{\star}$  , is that, with a suitable choice of the interval,  $(\tau, \bar{\tau})$ , the estimate is, approximately, conditionally unbiased, as asymptotically is the case with the maximum likelihood estimate. In order to obtain  $\hat{\tau}_{V-min}^{\star}$ and  $\tau_{V-max}^*$ , which are defined by (2.16), we must prepare a large size sample from the uniform distribution of  $\tau$  for the interval,  $(\tau,\overline{\tau})$  , and then produce, by the Monte Carlo method, a response pattern for each hypothetical examinee upon the test in question.

With a suitable selection of the interval,  $(\underline{\tau}, \overline{\tau})$ , we may be successful in obtaining  $\hat{\tau}_{V-\min}^*$  and  $\hat{\tau}_{V-\max}^*$  which approximate the conditional distribution of  $\hat{\tau}_{V}^*$ , given  $\tau$ , to the normality with  $\tau$  and  $C^{-1}$  as the two parameters.

Using the modified maximum likelihood estimata,  $\hat{\tau}_V^*$ , instead of the maximum likelihood estimate,  $\hat{\tau}_V$ , we can proceed to the estimation of the operating characteristics of the discrete item responses of a new test item, using such approaches as Histogram Ratio Approach, Curve Fitting Approach, Conditional P.D.F. Approach, which includes Simple Sum Procedure, Weighted Sum Procedure and Proportioned Sum Procedure, and Bivariate P.D.F. Approach, each of which is combined with Two-Parameter Beta Method, Pearson System Method or Normal Approach Method, and so forth. The outlines of these procedures are described in a previous study (Samejima, RR-80-2).

III Selection of the Interval,  $(\tau, \bar{\tau})$ , and the Critical Value  $\tau_c$  in Obtaining  $\hat{\tau}_v^*$ 

We can write for the conditional expectation and variance of the modified maximum likelihood estimate,  $\hat{\tau}_{v}^{\star}$ , given  $\hat{\tau}_{v}$ ,

(3.1) 
$$E(\hat{\tau}_{V}^{*}|_{\tau}) = \sum_{V} \hat{\tau}_{V}^{*} P_{V}^{*}(\tau)$$

and

(3.2) 
$$\operatorname{Var.}(\hat{\tau}_{V}^{*}|\tau) = \sum_{V} \left[\hat{\tau}_{V}^{*} - E(\hat{\tau}_{V}^{*}|\tau)\right]^{2} P_{V}^{*}(\tau) ,$$

where  $P_V^*(\tau)$  is the operating characteristic of the response pattern V defined with respect to the transformed latent trait  $\tau$ , and satisfies

(3.3) 
$$P_{V}^{*}(\tau) = P_{V}[\theta(\tau)]$$
.

It is noted from (3.1) and (3.3) that, as  $\tau$  becomes less, the condicional expectation of  $\hat{\tau}_V^*$  tends to  $\hat{\tau}_{V-\min}^*$ . From this fact and (3.2), it is further noted that the conditional distribution of  $\hat{\tau}_V^*$ , given  $\tau$ , approaches a one-point distribution at  $\hat{\tau}_V^* = \hat{\tau}_{V-\min}^*$ , as  $\tau$  becomes less. Following a similar logic, we note that the conditional distribution of  $\hat{\tau}_V^*$ , given  $\tau$ , approaches a one-point distribution at  $\hat{\tau}_V^* = \hat{\tau}_{V-\max}^*$  as  $\tau$  grows larger. This fact implies that, if, for the response pattern V-min, we use some substitute estimate which is higher than the lowest finite value of the maximum likehood estimate with respect to a given test, or if, for the response

pattern V-max, we use some substitute which is lower than the highest finite value of the maximum likelihood estimate, the regression of the estimate on to cannot be a strictly increasing function of to. We may conclude, therefore, that such a substitute estimate is not desirable, unless there is a good reason for choosing one.

We can easily see that, in such models as the normal ogive model and the logistic model, etc., the lowest finite value of the maximum likelihood estimate belongs to one of the n response patterns of the type,  $(0,0,\ldots,1,\ldots,0)$ , and the highest finite value belongs to one of the n response patterns of the type,  $(m_1,m_2,\ldots,m_g-1,\ldots,m_n)$ . Table 3-1 presents, for Subtest 3, the fifteen response patterns of the former type, and the two maximum likelihood estimates,  $\hat{\theta}_V$  and  $\hat{\tau}_V$ , the latter of which was obtained by (2.12) with the substitution of  $\hat{\theta}_V$  for  $\theta$ , for each of the fifteen response patterns. From this table, we can see that the lowest finite maximum likelihood estimate,  $\hat{\tau}_V$ , is -2.6518, and the highest finite maximum likelihood estimate is 2.7683. We can conclude, therefore, that it is desirable to choose an interval,  $(\underline{\tau}, \widehat{\tau})$ , which provides us with  $\hat{\tau}_{V-\min}^*$  and  $\hat{\tau}_{V-\max}^*$ , the former of which is less than -2.6518 and the latter of which is greater than 2.7683.

There is another, somewhat opposing factor that we must take into consideration, however. Although we may like to conclude that a given test is effective for a wide range of ability, for the present purpose of using Subtest 3 as the Old Test for estimating the operating

TABLE 3-1

Fifteen Response Patterns of Subtest 3, Each of Which Consists of Fourteen Zeros and One "1", and the Corresponding Two Maximum Likelihood Estimates,  $\theta_V$  and  $\tau_V$ , for Each Response Pattern, and Another Set of Fifteen -1)  $m_g$ 's and One (m-1) $\hat{\tau}_V$  for Each. Response Patterns, Each of Which Has (n-1)  $\hat{\theta}_{\mathbf{V}}$  and and the Corresponding

Response Pattern	ê <sub>V</sub>	t <sub>v</sub>	Response Pattern	$\hat{\theta}_{\mathbf{v}}$	t <sup>v</sup>
00000000000000	-1.3998	-1.7296	222222222222	2.3526	2.6855
000000000000000000000000000000000000000	-1.5206	-1.8562	222222222222	2.3454	2.6800
000000000000000000000000000000000000000	-1.9182	-2.2347	222222222222	2.4651	2.7683
000000000000000000	-1.6990	-2.0336	22222222221222	2.2762	2.6258
00001000000000	-1.9465	-2,2592	222222222222	2.3359	2.6727
00000100000000	-1.8783	-2,1995	2222222222222	2.1981	2.5620
00000010000000	-1.8346	-2.1603	2222221222222	2.0525	2.4359
000000010000000	-2.0033	-2.3075	22222212222222	2.0810	2.4613
000000010000000	-2.0205	-2.3218	2222212222222	1.9725	2.3627
000000000000000	-2.1792	-2,4483	22222222222	2.0237	2.4098
00001000000000	-2.0811	-2.3714	2222122222222	1.7479	2.1437
000100000000000	-2.3846	-2.5959	2221222222222	2.0530	2.4363
0010000000000000	-2.3887	-2.5987	221222222222	1.9407	2.3329
010000000000000	-2 3585	-2.5782	212222222222	1.7595	2.1555
1000000000000000	-2.4698	-2.6518	122222222222	1,8532	2.2488

characteristics of the discrete item responses of unknown test items, the approximate conditional unbiasedness of the estimate is not sufficient. What we need, in addition, is the approximate normality of the conditional distribution of the estimate, given ability, with  $C^{-1}$  as the second parameter. Considering the fact that the conditional variance of  $\hat{\tau}_V^*$ , given  $\tau$ , tends to zero as  $\tau$  becomes less, and also as  $\tau$  grows greater, the choice of too wide an interval must be avoided, even if the approximate unbiasedness of the conditional distribution of  $\hat{\tau}_V^*$  still holds for that interval.

Figure 3-1 presents the two operating characteristics,  $P_{V-min}^{\star}(\tau) \quad \text{and} \quad P_{V-max}^{\star}(\tau) \quad , \text{ by solid and dotted curves, respectively.}$  As we can see in this figure, outside of the interval of  $\tau$ , (-3.0, 3.0), either one of these two operating characteristics becomes greater than 0.8, the fact which indicates how speedy the convergence of the conditional distribution of  $\hat{\tau}_V^{\star}$ , given  $\tau$ , to each one-point distribution is. From this figure, we must say that, even outside of a smaller interval, (-2.8, 2.8), either one of the two conditional probabilities for the response patterns, V-min and V-max, is too large.

We have observed in a previous study (Samejima, RR-81-1) eight different cases of the set of the estimates,  $\hat{\tau}_{V-\min}^{\star}$  and  $\hat{\tau}_{V-\max}^{\star}$ , upon Subtest 3, which were obtained by using eight different intervals for  $(\underline{\tau}, \overline{\tau})$ . The critical value,  $\tau_c$ , which we used in obtaining these estimates, is -0.5455, and the values of  $P_{V-\min}^{\star}(\tau)$ 

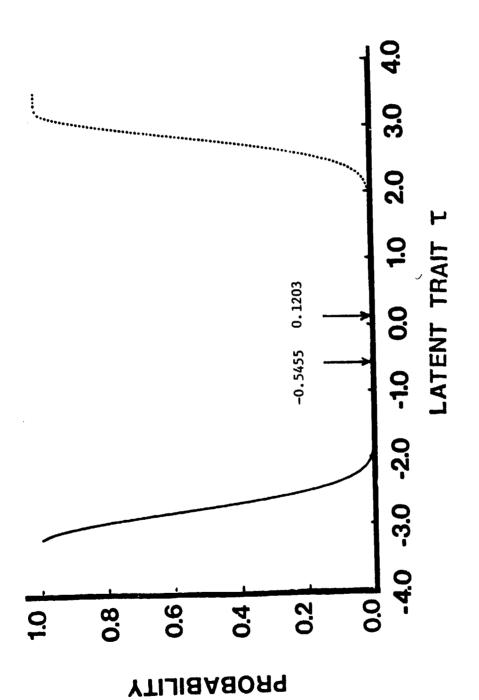


FIGURE 3-1

Operating Characteristics of V-min (Solid Line) and V-max (Dotted Line) Given As Functions of the Transformed Latent Trait  $\,\tau\,$  , Together with the Critical Value, t, Set at Two Different Positions.

above this point of \(\tau\) are less than 0.00000001, and those of  $p_{V_{\pm max}}^{\star}(\tau)$  below it are less than the same value, which satisfy the requirement (Samejima, RR-80-3) that these values be negligibly small. This value of  $\tau_c$  is more or less arbitrary, i.e., only one of the infinitely many values of  $\tau$  which satisfy the above requirement, however. As another, probably more meaningful, value of  $\tau_c$  , here we take the value of  $\tau_c$  at which the product of the two operating characteristic,  $P_{V-min}^{\star}(\tau)$  and  $P_{V-max}^{\star}(\tau)$ , becomes maximal. This value of  $\tau_{c}$  is also the polynomial function of  $\theta_c$  , whose coefficients are given by Table 2-4, with  $\theta$  =  $\theta_c$ being the value of the original ability  $\theta$  at which the product of the two operating characteristics,  $P_{V-min}(\theta)$  and  $P_{V-max}(\theta)$ , assumes the maximal value. It turned out that  $\theta_c = 0.0907$  and  $\tau_c = 0.1203$ . The positions of these two values of  $\tau_c$  are indicated by two arrows in Figure 3-1. The values of  $P_{V-min}^{\star}(\tau)$ for all points of  $\tau$  above the critical value, 0.1203, are, again, less than 0.00000001, and so are those of  $P_{V-max}^*(\tau)$  for  $\tau$  < 0.1203 . In fact, this is true with any value of  $\tau$  in the interval, (-0.91, 1.05), in which both -0.5455 and 0.1203 are included.

Table 3-2 presents the resultant estimates,  $\hat{\tau}_{V-min}^{\star}$  and  $\hat{\tau}_{V-max}^{\star}$ , obtained by using each of the eight intervals, together with the sample sizes,  $N_L$ ,  $N_H$  and N (=  $N_L + N_H$ ), and the two frequencies,  $N_{V-min}$  and  $N_{V-max}$ . For comparison, Table 3-3

TABLE 3-2

t\* V-max , Obtained by Using Each of the Eight Two Estimates,  $\hat{\tau}_{V-min}^*$  and  $\hat{\tau}_{V-max}^*$ , Obtained by Using Each of the F Different Intervals,  $(\underline{\tau}, \bar{\tau})$ , and  $\tau_c = 0.1203$ . The Sample Sizes, N\_V-max and N , Together with the Two Frequencies N-min Also Presented for Each Case. N<sub>H</sub> and

Сяве	H	11-	î* V-min	tv -max Nv-min Nv-max	N <sub>V-min</sub>	NV-max	$^{N}_{\mathbf{L}}$	HN	N
H	-1.8456 2.0771	2.0771	2.9707	-0.6316	1	3	1,640	1,630	3,270
7	-2.0521 2.2668	2.2668	5.8168	0.6564	н	10	1,810	1,790	3,600
n	-2.2461   2.4373	2.4373	-1.5891	1.7371	<b>∞</b>	19	1,970	1,930	3,900
4	-2.4273 2.5860		-1.8162	2.2439	23	32	2,125	2,055	4,180
5	-2.5131 2.6516		-2.2006	2.4000	39	42	2,195	2,110	4,305
9	-2.6757 2.7636	2.7636	-2.5467	2.6242	81	74	2,330	2,205	4,535
7	-2.8267	2.8095	-2.7265	2.7370	145	93	2,455	2,240	4,695
œ	-3.0000	3.0000	-2.8432	2.8855	258	196	2,500	2,400	2,000
				7					

TABLE 3-3

Two Estimates, î\* and î\* Obtained by Using Each of the Eight and N<sub>V-max</sub>, Are Different intervals,  $(\underline{\tau}, \overline{\tau})$ , and  $\tau_c = -0.5455$ . The Sample Sizes,  $N_H$  and N, Together with the Two Frequencies  $N_{-min}$  and  $N_{-max}$ Also Presented for Each Case.

Case	ы	il-	î.* V-min	t* V-min t* -max NV-min NV-max	N-min	NV-max	T <sub>N</sub>	HN	Z
1	-1.8456	2.0771	-1.8456 2.0771 7.7998 -2.2507	-2.2507	-1	3	1,085	2,185	3,270
2	-2.0521	2.2668	11.3745	0.1132	н	10	1,255	2,345	3,600
m	-2.2461	-2.2461 2.4373	-0.8183	1.4841	<b>∞</b>	19	1,415	2,485	3,900
7	-2.4273	2.5860	-1.6061	2.0856	23	32	1,570	2,610	4,180
2	-2.5131	2.6516	-2.0651	2.2750	39	42	1,640	2,665	4,305
9	-2.6757	2.7636	-2.4788	2.5455	81	7.4	1,775	2,760	4,535
7	-2.8267	2.8095	-2.6867	2.6865	145	93	1,900	2,795	4,695
α,	-3.0000	3,0000	-2.8214	2.8596	258	961	2,045	2,955	2,000

presents the corresponding results (Samejima, RR-81-1) obtained by using  $\tau_c$  = -0.5455 and each of the same eight intervals of  $\tau$ . As we can see in these two tables, the two frequencies,  $N_{V-min}$  and  $N_{V-max}$ , are too small in the first three cases and the results should not be taken seriously.

Comparison of the two sets of results for each of the remaining five cases, which are shown in Tables 3-2 and 3-3, indicates that, for each interval of  $\tau$ , the resultant set of  $\tau_{V-min}^*$  and  $\hat{\mathbf{v}}_{\mathbf{V}-\mathbf{max}}^{*}$  are very close to each other. There is a slight tendency that these values, which were obtained by using  $\tau_c = 0.1203$ , are greater in absolute values than those obtained by using  $\tau_{r} = -0.5455$ , but the differences are not so great, i.e., approximately between 0.022 and 0.210. There is a tendency that these discrepancies become less as the interval,  $(\tau, \bar{\tau})$ , becomes larger, or the frequencies,  ${\rm N_{V-min}}$  and  ${\rm N_{V-max}}$  become greater. In fact, for the interval, (-3.0, 3.0), the discrepancy between the two  $\tau_{V-min}^{\star}$  's is as small as -0.0218, and the one for the two  $\hat{\tau}_{V-max}^{\star}$  's is 0.0259 . The sample mean and variance of  $\hat{\tau}_{V}^{\star}$  for each of the five cases and the sample correlation coefficient of  $\tau_{ij}^*$  and  $\tau$  are given in Table 3-4, for the two situations in which  $\tau_c = 0.1203$  and  $\tau_c = -0.5455$ , respectively. In the same table, also presented in brackets are the theoretical mean and variance of an estimator which is conditionally unbiased, given  $\tau$  , and whose conditional distribution is  $\,N(\tau,C^{-1})$  , where

TABLE 3-4

= -0.5455 Sample Mean and Variance of the Modified Maximum Likehood Estimate,  $\hat{\tau}_V^\star$  , Which Was Obtained upon Subtest 3, and the Sample Correlation Coefficient of  $\tau$  and  $\hat{\tau}_V^\star$ , for Each of the Five Intervals of au in Each of the Two Situations, Where  $au_{c}$ and  $\tau_c = 0.1203$ , Respectively.

Gase	, E	τ̂*, τ <sub>c</sub> = 0.1203	0.1203	r*	τ̂*, τ = -0.5455	3.5455	PI	41
	Mean	Variance	Variance Corr. $(\tau, \hat{\tau}_V^*)$	Mean	Variance	Variance Corr.(r, î		
7	0.07884	0.07884 2.17079 (0.07800) (2.17832)	0.98130	0.07879	2.16160	0.98081	-2.430	2.586
'n	0.06929	0.06929 2.29648 (0.06900) (2.30560)	0.98279	0.06929	0.06929 2.28554	0.98254	-2.514 2.652	2.652
φ	0.04465	0.04465 2.53448 (0.04500) (2.54958)	0.98478 (0.98386)	0.04458	0.04458 2.52176	0.98475	-2.676 2.766	2.766
^	-0.00867 2.71573 (-0.00900) (2.72680)	2.71573 (2.72680)	0.98586 (0.98492)	-0.00844 2.70365	2.70365	0.98589	-2.826 2.808	2.808
ω	0.00016	0.00016 3.06329 (0.00000) (3.08163)	0.98759 (0.98667)	0.00027	3.05110	0.98762	-3.000	3.000

C = 3.5. Let  $\lambda$  denote such an estimator. We can write

$$(3.4) E(\lambda) = E(\tau)$$

and

(3.5) 
$$Var.(\lambda) = Var.(\tau) + c^{-2}$$
.

The correlation coefficient between  $\ \lambda$  and  $\ \tau$  is given by

(3.6) 
$$\operatorname{Corr.}(\tau,\lambda) = [1-c^{-2}\cdot {\operatorname{Var.}(\lambda)}]^{-1}]^{1/2}$$

This value is also presented in brackets in Table 3-4, for each of the five intervals of  $\tau$ .

We can see in this table that the results obtained by using  $\tau_{_{\rm C}}$  = 0.1203 are very close to those obtained by using  $\tau_{_{\rm C}}$  = -0.5455. We notice, however, that all these values in the former situation are closer to the expected population parameters obtained with  $\lambda$ , although the differences are small.

Table 3-5 presents the sample linear regression coefficients of  $\hat{\tau}_V^\star$  on  $\tau$ , which is given by  $\alpha\tau+\beta$ , for each of the five cases and in each of the two situations. As is expected, the two sets of results are very similar. There is a slight tendency, however, that the values of  $\alpha$  are closer to unity, and those of  $\beta$  are closer to zero, in the former situation where  $\tau_c$  = 0.1203.

When we take all the observations we made in the preceding paragraphs, perhaps the best choice of the interval,  $(\tau, \bar{\tau})$ , and

TABLE 3-5

Two Coefficients of the Sample Linear Regression of  $\hat{\tau}_V^*$ , Which Was Obtained upon Subtest 3, on  $\tau$ , for Each of the Five Intervals of  $\tau$  in Each of the Two Situations, Where  $\tau_c = 0.1203$  and  $\tau_c = -0.5455$ , Respectively.

Case	τ <u></u> (	0.1203	T = -	0.5455
	CI.	β	α	β
4	0.99849	0.00096	0.99588	0.00111
5	0.99868	0.00038	0.99605	0.00057
6	0.99797	-0.00026	0.99542	-0.00022
7	0.99892	0.00032	0.99673	0.00053
8	0.99795	0.00016	0.99599	0.00027
ł	l	ł	l	L

the critical value,  $\tau_c$  , from our available data will be (-3.0, 3.0) and 0.1203. This is the only interval which provides us with  $\hat{\tau}_{V-min}^{\star}$  which is less than the least finite maximum likelihood estimate, -2.6518, of Subtest 3, and with  $\boldsymbol{\hat{\tau}_{V-max}^{\star}}$  which is greater than the greatest finite maximum likelihood estimate, 2.7683, in each of the two situations where  $\tau_c = 0.1203$  and  $\tau_c = -0.5455$ , respectively. For the purpose of illustration, the sample regression of  $\;\hat{\tau}_{\vec{V}}^{\, \star}\;$  on  $\;\tau$  , which is based upon the interval, (-2.430, 2.586), and  $\tau_c = -0.5455$ , is shown for the interval of  $\tau$ , (-3.0, 3.0), in Appendix as Figure A-1. Although this is a sample regression based upon one thousand equally spaced points of \u03c4 with five observations at each point (Samejima, RK-81-1), a similar S-shape is also expected in the population regression. Although this example is a little extreme, a similar tendency will be seen if we use one of the results which are based upon the four intervals other than (-3.0, 3.0).

The error score,  $e_{q}$ , which is defined by

(3.7) 
$$e_s = [\tau_{v_s}^* - \tau_s] [I^*(\tau_s)]^{-1/2}$$
,

where s denotes an individual hypothetical examinee and  $V_s$  and  $\tau_s$  are his response pattern and ability level, respectively, was computed for each of the 5,000 hypothetical examinees using  $\hat{\tau}_{V-\min}^{\star} = -2.8432$  and  $\hat{\tau}_{V-\max}^{\star} = 2.8855$ , which were obtained by using  $\tau_c = 0.1203$ . Since  $[I^{\star}(\tau)]^{1/2} \doteq 3.5$  for Subtest 3, this

constant value was used in (3.7) for the above computation. For comparison, the error score is also computed for the 4,180 hypothetical examinees, using  $\hat{\tau}_{V-min}^{\star}$  = -1.8162 and  $\hat{\tau}_{V-max}^{\star}$  = 2.2439, which were obtained by using the same value of  $\tau_{c}$ .

Figures 3-2 and 3-3 present the frequency distributions of these two sets of error scores,  $e_s$ , respectively, which were constructed with the category width of 0.2, together with the standard normal density function. The chi-square test for the goodness of fit of each of these two frequency distributions against the standard normal distribution was performed by categorizing all the subintervals below e = -2.8 into one class and all above e = 2.8 into another. As the results, we obtained  $\chi_0^2 = 44.281$  and  $\chi_0^2 = 25.573$  with 29 degrees of freedom each, which provide us with  $0.025 \le p \le 0.050$  and  $0.50 \le p \le 0.70$ , respectively.

From all aspects, it may be feasible to adopt -2.843 and 2.885 as  $\hat{\tau}_{V-min}^{\star}$  and  $\hat{\tau}_{V-max}^{\star}$ , respectively. The corresponding values of  $\theta$  to these two values of  $\tau$  are -2.838 and 2.641. Note, however, that these two values of  $\theta$  are not the same as  $\hat{\theta}_{V-min}^{\star}$  and  $\hat{\theta}_{V-max}^{\star}$ .

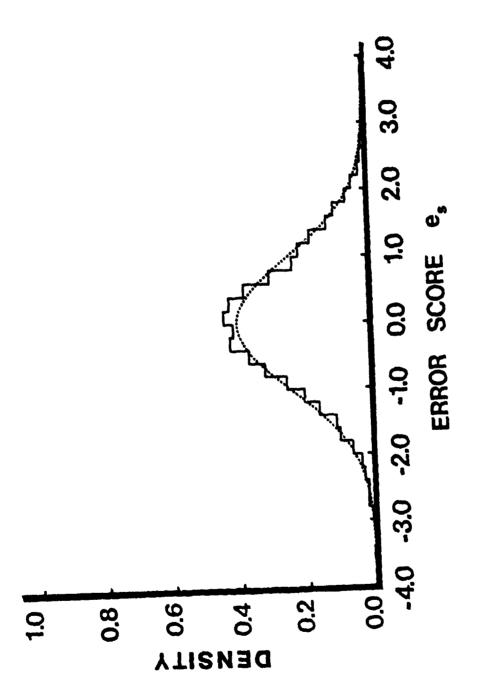


FIGURE 3-2

Frequency Distribution of the Error Score,  $e_{\rm S}$ , Which Is Based upon Subtest 3 and  $\tau_{\rm C}=0.1203$ ,  $\tau_{\rm V-min}^*=-2.8432$  and  $\tau_{\rm V-max}^*=2.8855$ , for the 5,000 Hypothetical Examinees (Histogram), in Comparison with the Standard Normal Density Punction (Dotted Line).

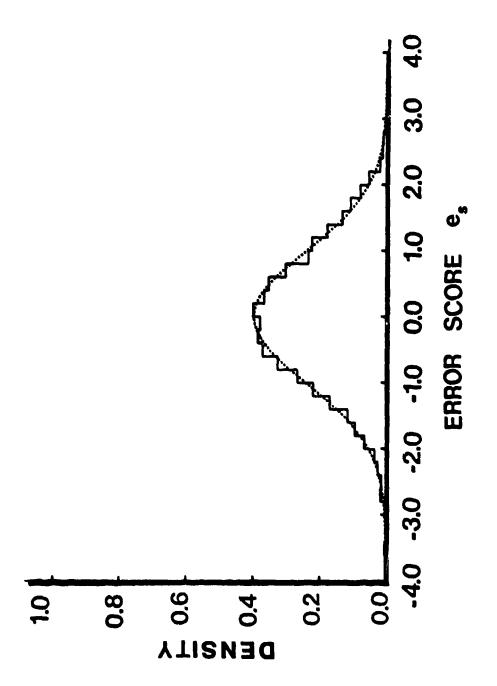


FIGURE 3-3

Frequency Distribution of the Error Score, e, Which Is Based upon = 0.1203,  $\hat{\tau}_{v-min}^* = -1.8162$  and  $\hat{\tau}_{v-max}^* = 2.2439$ , the 4,180 Hypothetical Examiness (Histogram), in Comparison with the Standard Normal Density Function (Dotted Line). for the 4,180 Subtest 3 and

## IV Estimation of the Item Characteristic Functions of Ten Binary Test Items Using Subtest 3 As the Old Test

We shall proceed to use Subtest 3 as the Old Test in the process of estimating the operating characteristics of the discrete responses of unknown test items. Our simulated data are based upon five hundred hypothetical examinees whose ability levels on the original latent trait  $\theta$  are distributed over one hundred equally spaced positions in the interval of  $\theta$ , (-2.5, 2.5), with five examinees placed at each position, as we have used them repeatedly in our previous studies (Samejima, 1977, RR-77-1, RR-78-1, RR-78-2, RR-78-3, RR-78-4, RR-78-5, RR-78-6, RR-80-2, RR-80-4). They are considered as a sample representing the uniform distribution of  $\theta$  for the interval, (-2.5, 2.5). This uniform density function is drawn by a dotted line in Figure 4-7. When  $\theta$  is transformed to  $\tau$  by (2.13) with the coefficients shown in Table 2-4, the ability distribution is no longer uniform, but its density function is of a U-shape, which is drawn by a solid line in Figure 4-1.

The difference of the present procedure of using Subtest 3 from the one in which we used either Subtest 1 or Subtest 2 (Samejima, RR-80-4) is that the modified maximum likelihood estimate,  $\hat{\tau}_V^\star$ , is used in place of the maximum likelihood estimate,  $\hat{\tau}_V^\star$ . In so doing, we define  $\hat{\tau}_{V-\min}^\star$  and  $\hat{\tau}_{V-\max}^\star$  such that

(4.1) 
$$\begin{cases} \hat{\tau}_{V-\min}^* = -2.843 \\ \hat{\tau}_{V-\max}^* = 2.885 \end{cases}$$

following the result obtained by using the interval of  $\tau$ ,

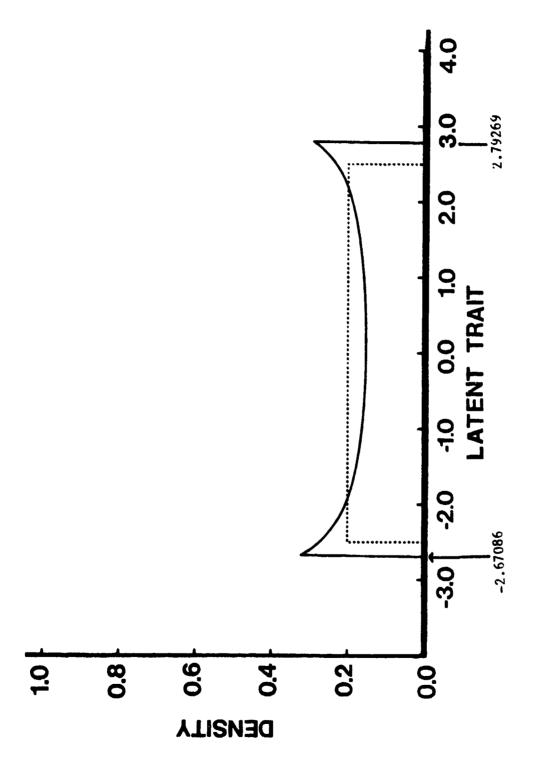


FIGURE 4-1

Theoretical Density Function of the Original Latent Trait  $\,^{\circ}$  (Dotted Line) and That of the Transformed Latent Trait  $\,^{\circ}$  (Solid Line).

(-3.0, 3.0) , which we observed in the preceding chapter. The resultant  $\hat{\tau}_V^\star$  's for the five hundred hypothetical examinees are plotted against  $\tau$  for the five hundred hypothetical examinees in Figure 4-2. The sample linear regression of  $\hat{\tau}_V^\star$  on  $\tau$  turned out to be  $1.01213\tau - 0.00439$ , which is close to the straight line with forty-five degrees from the abscissa passing the origin, (0,0), and is shown in the same figure. The sample mean and the standard deviation of the five hundred  $\hat{\tau}_V^\star$  's are 0.01698 and 1.75384, respectively, and the sample product-moment correlation coefficient between  $\tau$  and  $\hat{\tau}_V^\star$  is 0.987.

The bivariate density function,  $\xi \star (\hat{\tau}_V^\star, \tau)$  , of  $\tau$  and  $\hat{\tau}_V^\star$  is given by

(4.2) 
$$\xi * (\hat{\tau}_{V}^{*}, \tau) = \psi * (\hat{\tau}_{V}^{k} | \tau) f * (\tau)$$

where  $\psi*(\hat{\tau}_V^*|\tau)$  is the conditional density function of  $\hat{\tau}_V^*$ , given  $\tau$ , and  $f*(\tau)$  is the marginal density function of  $\tau$ . We can write for the marginal density function,  $g*(\hat{\tau}_V^*)$ , of  $\hat{\tau}_V^*$ ,

(4.3) 
$$g^*(\hat{\tau}_{V}^*) = \int_{-\infty}^{\infty} \xi^*(\hat{\tau}_{V}^*, \tau) d\tau .$$

Figure 4-3 presents this theoretical density function by a thick, solid line, which was obtained by assuming that  $\hat{\tau}_V^*$  is unbiased, and its conditional distribution, given  $\tau$ , is normal with  $C^{-1}$  as the second parameter. Note, however, that, in reality, this assumption is only approximately satisfied. In the same figure,

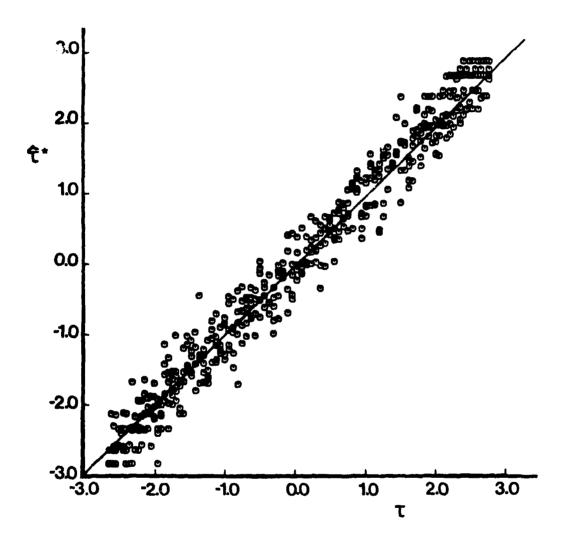


FIGURE 4-2

Modified Maximum Likelihood Estimate,  $\hat{\tau}_{\mathbf{S}}^{\star}$ , Plotted against the True Ability,  $\tau_{\mathbf{S}}$ , for the Five Hundred Hypothetical Examinees, with the Sample Linear Regression of  $\hat{\tau}^{\star}$  on  $\tau$ .

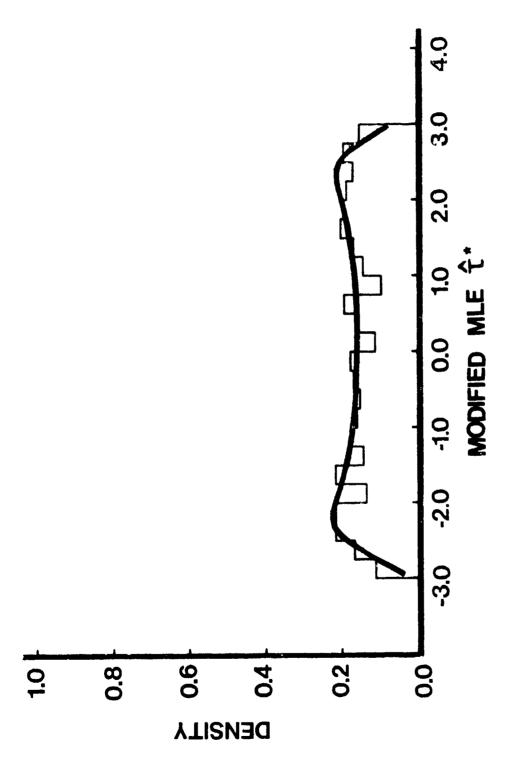


FIGURE 4-3

(Thick Solid Line), Together with the Relative Frequency Distribution of the Five Hundred Observed  $\hat{\tau}_s^*$ 's (Thin Solid Line), Based upon Subtest 3. Theoretical Density Function of the Modified Maximum Likelihood Estimate

also presented is a histogram which represents the relative frequency distribution of the five hundred  $\hat{\tau}_V^\star$  's , using the interval width of 0.25 .

It is noted in this figure that both the lower and upper ends of the histogram are rather abrupt, with no tails. For comparison, the corresponding histogram and marginal density function, which are based upon Subtest 1, of which Subtest 3 is a subset, is shown as Figure 4-4. We can see that, for Subtest 1, the histogram has tails in both the negative and positive directions. The reason for this difference is that, for Subtest 3, there are certain numbers of examinees whose maximum likelihood estimates are negative and positive infinities, respectively, and they were uniformly replaced by two finite numbers. The error score,  $e_{\mathbf{g}}$  , which is defined by (3.7), was computed for each of the five hundred hypothetical examinees, and is presented in Figure 4-5 in the form of a histogram with 0.20 as the category width, together with the standard normal density function, which is drawn by a dotted line. The chi-square test for the goodness of fit was performed, and we obtained  $\chi_0 = 28.68328$ , with 29 degrees of freedom, which provides us with, approximately, p = 0.50.

The set of unknown test items consists of ten binary items, each of which follows the normal ogive model, whose item characteristic function is given by (2.2) with  $m_g = 1$  and for  $m_g = 1$ . Table 4-1 presents the item discrimination parameter,  $m_g = 1$ , and the item difficulty parameter,  $m_g = 1$ , of each of the ten new binary items,  $m_g = 1$ .

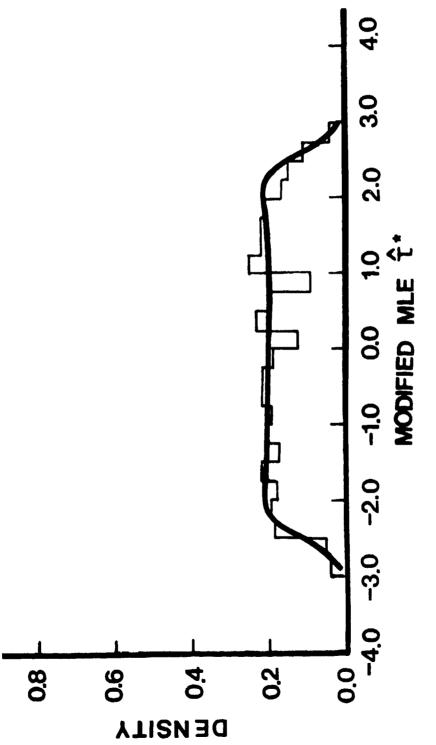


FIGURE 4-4

Theoretical Density Function of the Modified Maximum Likelihood Estimate  $\hat{\tau}^*$  (Thick Solid Line), Together with the Relative Frequency Distribution of the Five Hundred Observed  $\hat{\tau}^*_s$  (Thin Solid Line), Based upon Subtest 1.

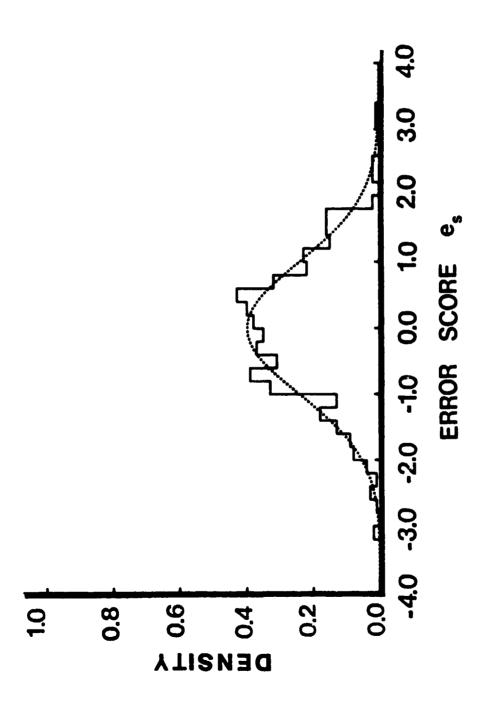


FIGURE 4-5

Frequency Distribution of the Error Score es (Solid Line) of the Five Hundred Hypothetical Examinees, in Comparison with the Standard Normal Density Function (Dotted Line).

TABLE 4-1 Item Discrimination Parameter,  $a_h$ , and Item Difficulty Parameter,  $b_h$ , of Each of Ten Binary Items.

Item h	a h	b <sub>h</sub>
1	1.5	-2.5
2	1.0	-2.0
3	2.5	-1.5
4	1.0	-1.0
5	1.5	-0.5
6	1.0	0.0
7	2.0	0.5
8	1.0	1.0
9	2.0	1.5
10	1.0	2.0
Į.	Į.	ł

We can write for the conditional density function of  $\tau$  , given  $\hat{\tau}_V^*$ , which is denoted by  $\phi^*(\tau | \hat{\tau}_V^*)$ , such that

(4.4) 
$$\phi * (\tau | \hat{\tau}_{V}^{*}) = \xi * (\hat{\tau}_{V}^{*}, \tau) [g * (\hat{\tau}_{V}^{*})]^{-1}$$
.

In the Simple Sum Procedure of the Conditional P.D.F. Approach, this conditional density takes an essential role in estimating the operating characteristics of the discrete item responses of unknown test items. Let  $\hat{\tau}_{\mathbf{S}}^*$  be a simplified version of  $\hat{\tau}_{\mathbf{V}}^*$ , i.e., the modified maximum likelihood estimate of the ability  $\tau$  of the examinee  $\mathbf{S}$  (=1,...,N). We can write for the criterion operating characteristic,  $\mathbf{R}_{\mathbf{X}_h}$  (0), of the discrete item response  $\mathbf{X}_h$  of the unknown item h

(4.5) 
$$R_{\mathbf{x}_{h}}^{(\theta)} = R_{\mathbf{x}_{h}}^{*} [\tau(\theta)] = \sum_{\mathbf{s} \in \mathbf{x}_{h}} \phi^{*}(\tau | \hat{\tau}_{V}^{*}) \left[ \sum_{\mathbf{s} = 1}^{N} \phi^{*}(\tau | \hat{\tau}_{V}^{*}) \right]^{-1},$$

where  $\mathbf{s}_{\epsilon}\mathbf{x}_h$  indicates an examinee s whose response to item h is  $\mathbf{x}_h$ . In practice, since the marginal density function  $f^*(\theta)$  is not observable, either. With empirical data, we need to estimate the conditional density function,  $\phi^*(\tau|\hat{\tau}_V^*)$ , and this is done by using the method of moments (Elderton and Johnson, 1969) effectively. With our simulated data, however, (4.5) can be computed directly, and used as a criterion for evaluating the specific method adopted in our study. The name, criterion operating characteristic came from this fact, and its availability is one of the reasons why the Monte Carlo study is valuable.

Figure 4-6 presents the criterion operating characteristic

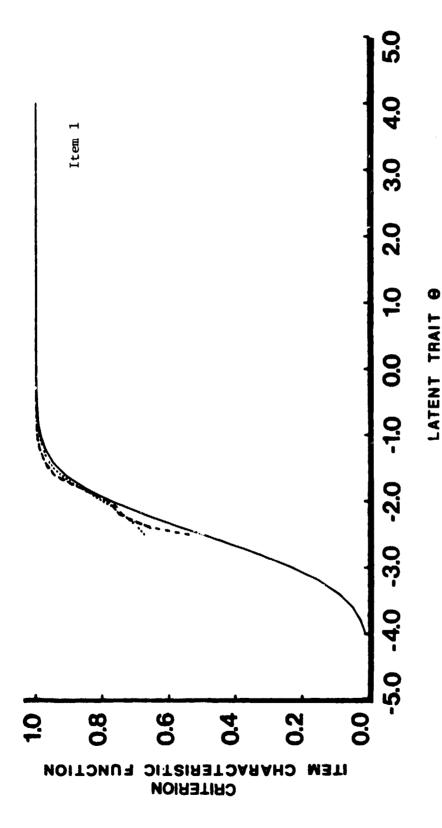


FIGURE 4-0

Criterion Item Characteristic Functions Based upon Subtest 3 (Dotted Line), upon the Original Old Test (Long Dashed Line) and upon Subtest 1 (Short Dashed Line), Together with the Theoretical Item Characteristic Function (Solid Line).

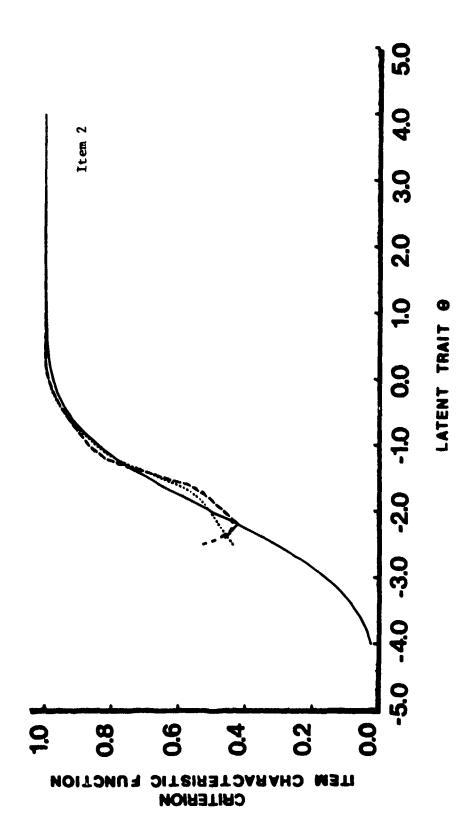


FIGURE 4-6 (Continued)

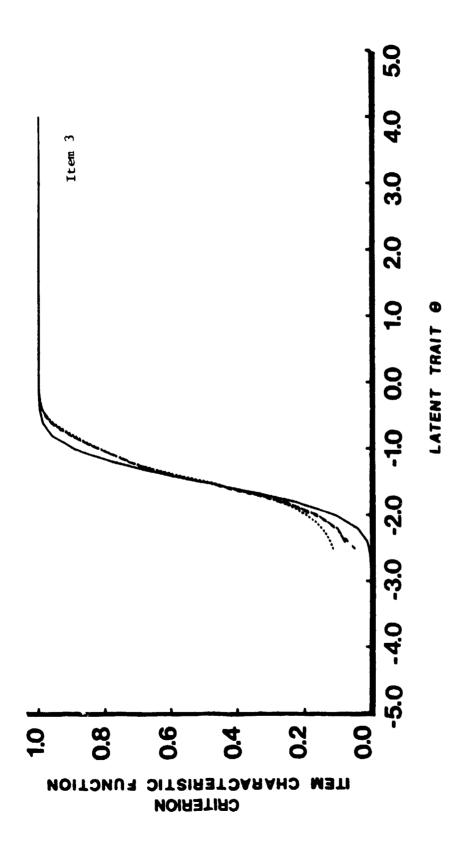


FIGURE 4-6 (Continued)

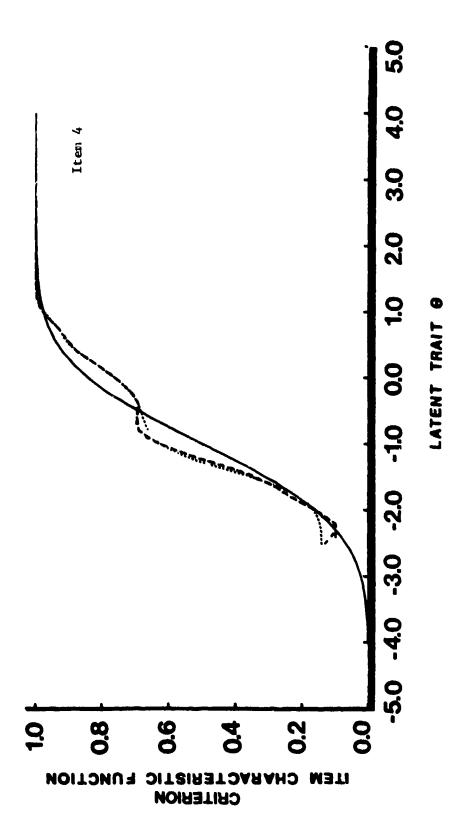


FIGURE 4-6 (Continued)

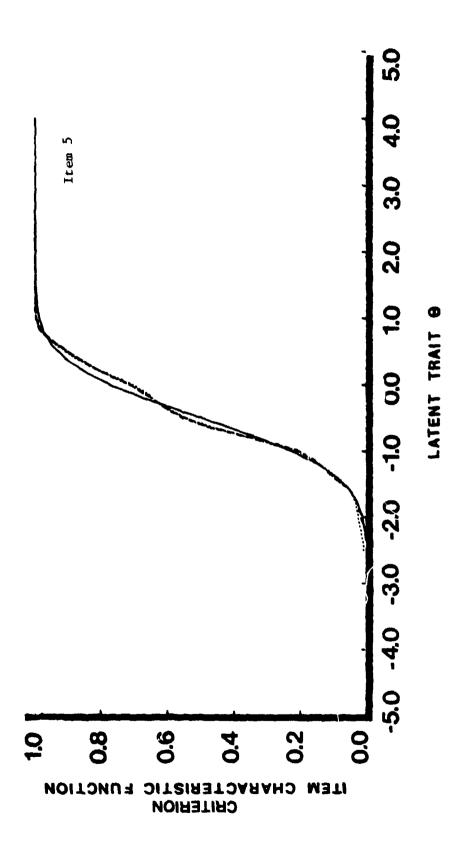


FIGURE 4-6 (Continued)

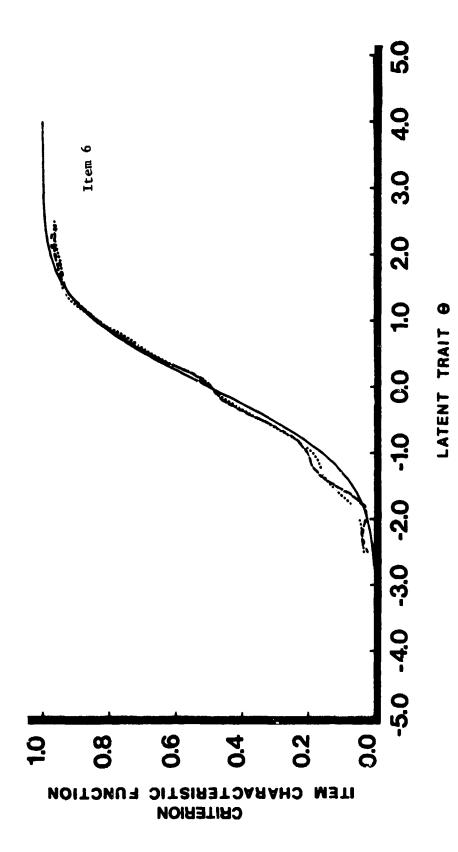


FIGURE 4-6 (Continued)

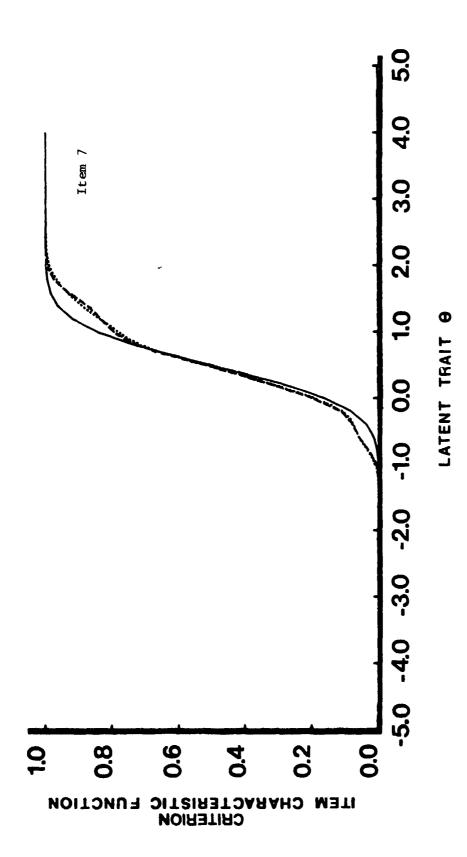


FIGURE 4-6 (Continued)

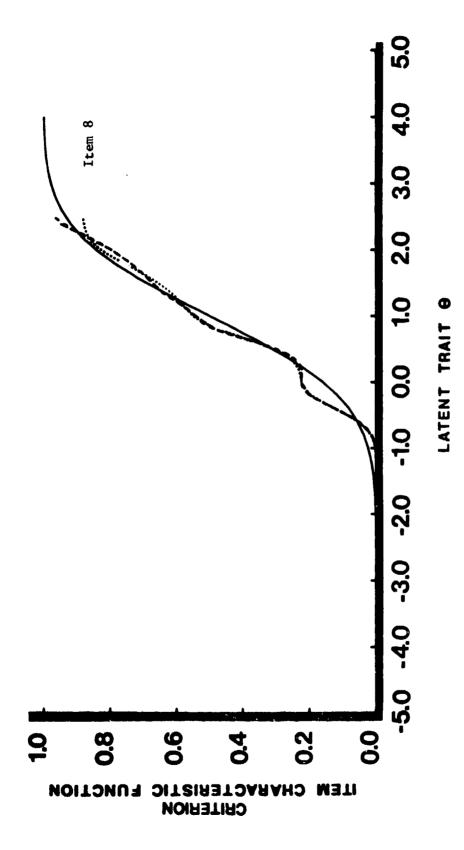


FIGURE 4-6 (Continued)

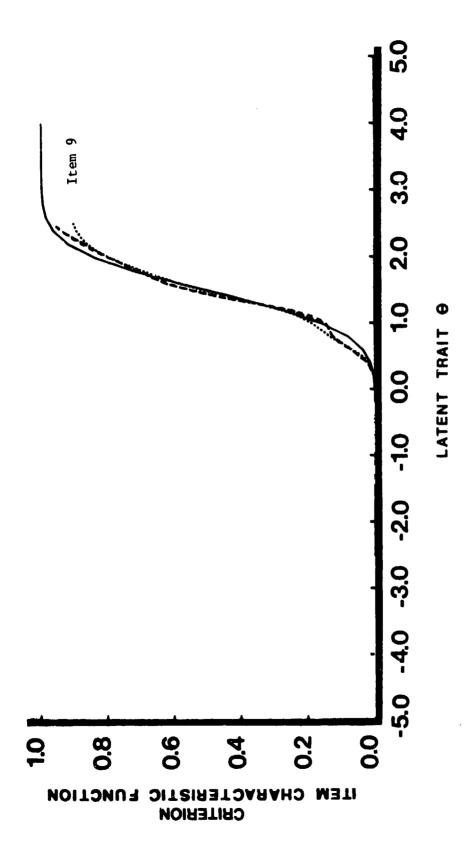


FIGURE 4-6 (Continued)

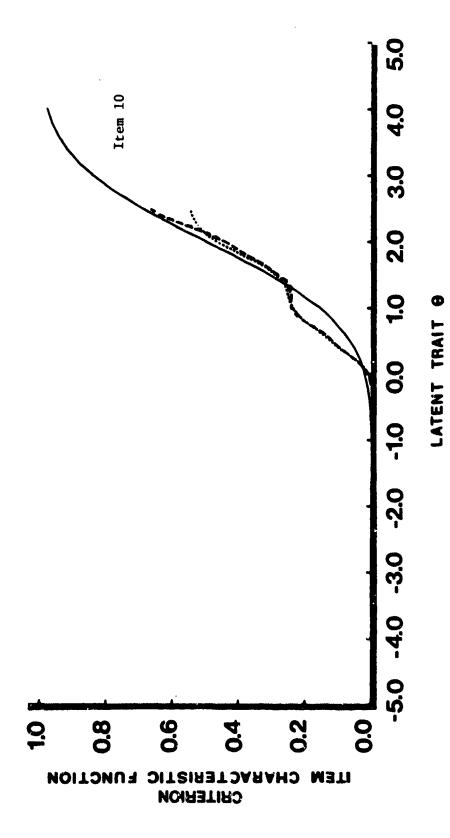


FIGURE 4-6 (Continued)

for the correct answer, or  $x_h = 1$ , or the criterion item characteristic function, of each of the ten unknown, binary test items, by a dotted line. In the same figure, also presented are two other criterion item characteristic functions, which were obtained upon the original Old Test and Subtest 1, by longer and shorter dashed lines, respectively, together with the theoretical item characteristic function, which is drawn by a solid line, for each binary test item. As we have observed in a previous study (Samejima, RR-80-4), for each item, the two criterion item characteristic functions based upon the Old Test and Subtest 1 are practically the same, the fact that we can confirm in Figure 4-6. We notice, further, that the criterion item characteristic function, which is based upon Subtest 3 , is very close to those two other criterion item characteristic functions, and, more importantly, it is close to the theoretical item characteristic function, for each and every binary test item. Slight discrepancies are observed, however, for farther values of  $\theta$  , i.e., discrepancies for items 1, 3 and 4 for the range of  $\,\theta\,$  less than  $\,$  -2.0 , and those for items 8, 9 and 10 for the range of  $\theta$  greater than 2.0 . This is anticipated from the fact that the amount of test information is substantially less for Subtest 3 in comparison with both Subtest 1 and the original Old Test, for these ranges of  $\,\theta$  , as we can see in Figure 2-1, although they are less important ranges of ability for the present purpose.

With any empirical data, we must use an estimate of the

conditional density function,  $\phi*(\tau | \hat{\tau}*)$ . To obtain the estimate, the conditional moments of  $\tau$ , given  $\hat{\tau}*$ , take important roles. We can write for the first and second conditional moments of  $\tau$  about the origin, given  $\hat{\tau}*$ , such that

(4.6) 
$$E(\tau | \hat{\tau}_s^*) = \hat{\tau}_s^* + C^{-2} \frac{d}{d\hat{\tau}_s^*} \log g^*(\hat{\tau}_s^*)$$

and

(4.7) 
$$E(\tau^{2}|\hat{\tau}_{s}^{*}) = \hat{\tau}_{s}^{*} + 2\hat{\tau}_{s}^{*} C^{-2} \frac{d}{d\hat{\tau}_{s}^{*}} \log g^{*}(\hat{\tau}_{s}^{*})$$

$$+ C^{-4} \left[ \frac{d^{2}}{d\hat{\tau}_{s}^{*2}} \log g^{*}(\hat{\tau}_{s}^{*}) + \left\{ \frac{d}{d\hat{\tau}_{s}^{*}} \log g^{*}(\hat{\tau}_{s}^{*}) \right\}^{2} \right] + C^{-2} .$$

It is obvious from (4.6) and (4.7) that we shall be able to obtain the estimates of these two conditional moments, provided that we can estimate the marginal density function,  $g^*(\hat{\tau}_s^*)$ . This can be done by using the method of moments for fitting a polynomial, which provides us with the least squares solution (Samejima and Livingston, RR-79-2).

Table 4-2 presents the first through tenth sample moments of  $\hat{\tau}_S^*$  about the origin, which were obtained for our five hundred observations of  $\hat{\tau}_S^*$ . In the same table, also presented are the corresponding ten sample moments about the midpoint of the interval of  $\hat{\tau}_S^*$ , which turned out to be 0.021. This second set of moments is actually used for obtaining polynomials following the method of moments, the detailed procedure of which is described in a previous study (Samejima, RR-77-1).

Table 4-3 presents the five sets of coefficients  $\omega_{ij}$  of the

	Moments About	Moments About
	Origin	Midpoint
1	0.16976800D-01	-0.40232000D-02
2	0.30762381D+01	0.30759661D+01
3	0.32136059D+00	0.12757078D+00
4	0.16132112D+02	0.16113257D+02
5	0.30793468D+01	0.13866074D+01
6	0.99326410D+02	0.99045076D+02
7	0.26932955D+02	0.12355264D+02
8	0.66322009D+03	0.65992046D+03
9	0.22694745D+03	0.10194924D+03
10	0.46520459D+04	0.46175227D+04
	ī	•

TABLE 4-3

Coefficients,  $\omega_{j}$ , of the Polynomials of Degrees 3 Through 7, Which Approximate the Density Function,  $g*(\hat{\tau}*)$ , and Were Obtained by the Method of Moments.

j	Coefficient $\omega_{ extbf{j}}$
0 D 1 G 2 R 3 3	0.14752089D+00 -0.10711228D-01 0.98492052D-02 0.20396181D-02
0 D 1 G 2 R 3 ·	0.15724612D+00 -0.10213053D-01 -0.20091300D-02 0.18978863D-02 0.16872831D-02
O D C C C C C C C C C C C C C C C C C C	0.15707407D+00 -0.20242784D-02 -0.17154481D-02 -0.27622271D-02 0.16335685D-02 0.51156775D-03
0 1 D 2 G 3 R 4 · 5 6	0.13966552D+00 -0.38977430D-02 0.42862067D-01 -0.13915383D-02 -0.14677720D-01 0.32771426D-03 0.14591547D-02
O 1 D 2 G 3 R 4 . 5 7 7	0.13999730D+00 -0.19681749D-01 0.41769825D-01 0.15931960D-01 -0.14189397D-01 -0.43208192D-02 0.14075468D-02 0.35107420D-03

polynomials of degrees 3 through 7, such that

(4.8) 
$$g^*(\hat{\tau}_s^*) = \sum_{j=0}^{p} \omega_j \hat{\tau}_s^{*j}, \qquad p = 3,4,5,6,7,$$

which were obtained by using up to the p-th sample moments about the midpoint. These five polynomials are shown in the five separate graphs of Figure 4-7, together with the frequency distribution of the five hundred  $\hat{\tau}_s^*$ 's. These estimated density functions,  $\hat{g}^*(\hat{\tau}^*)$ , were obtained for the interval of  $\hat{\tau}^*$ , [-2.843, 2.885]. When we compare these five curves with the theoretical density function of  $\hat{\tau}^*$ , which was obtained assuming the exact unbiasedness of the estimate and the perfect normality for the conditional distribution of the estimate, given  $\tau$ , with  $C^{-1}$  (\$\ddots\$ 0.28571) as the second parameter, and is shown in Figure 4-3, we notice the similarity between them. We also note a difference, however, for the two extreme ranges of  $\tau$ , at which these five polynomials go up instead of coming down, as we can see in the theoretical curve. This tendency becomes more conspicuous as the degree of a polynomial grows larger.

These results are expected from the fact that the conditional distribution of the modified maximum likelihood estimate,  $\hat{\tau}_V^\star$ , given  $\tau$ , is truncated for the values of  $\tau$  in these two extreme ranges, as is indicated in Figure 4-2, and the violation from the unbiased normality for the conditional distribution is substantial for these ranges of  $\tau$ . How these discrepancies of

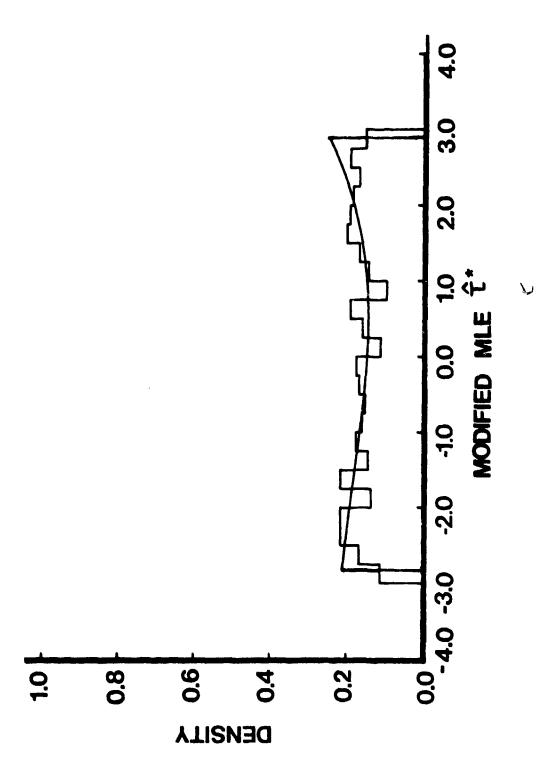


FIGURE 4-7

Estimated Density Function,  $\hat{g}^*(\hat{\tau}^*)$ , Obtained As a Polynomial of Degree 3, Together with the Relative Frequency Distribution of the Five Hundred Observed  $\hat{\tau}^*_8$ 's.

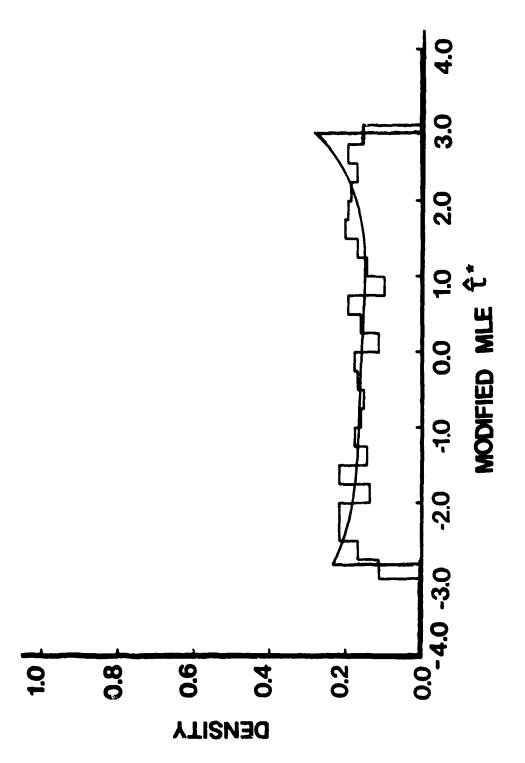


FIGURE 4-7 (Continued): Polynomial of Degree 4.

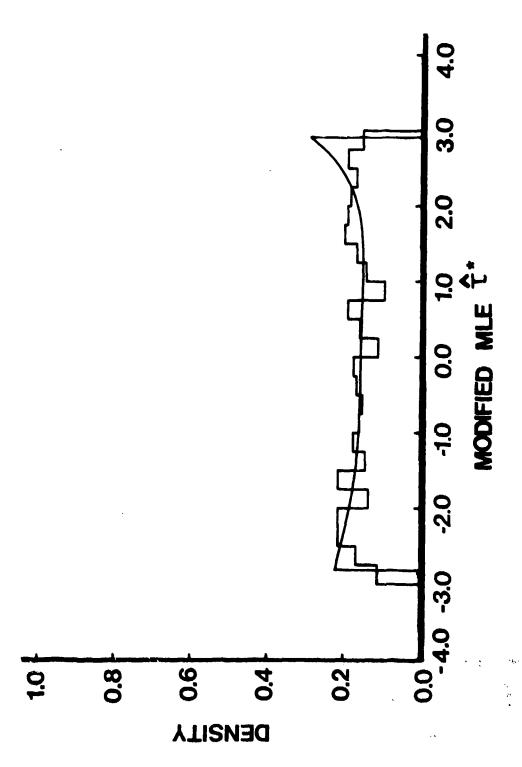


FIGURE 4-7 (Continued): Polynomial of Degree 5.

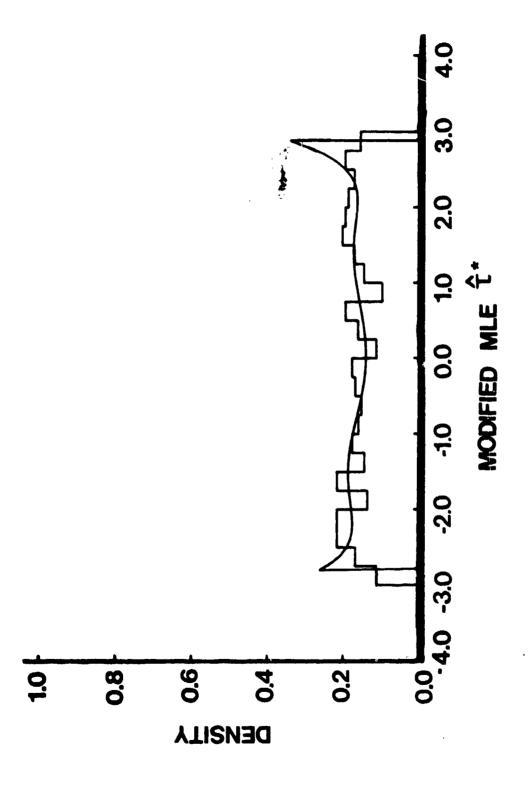


FIGURE 4-7 (Continued): Polynomial of Degree 6.

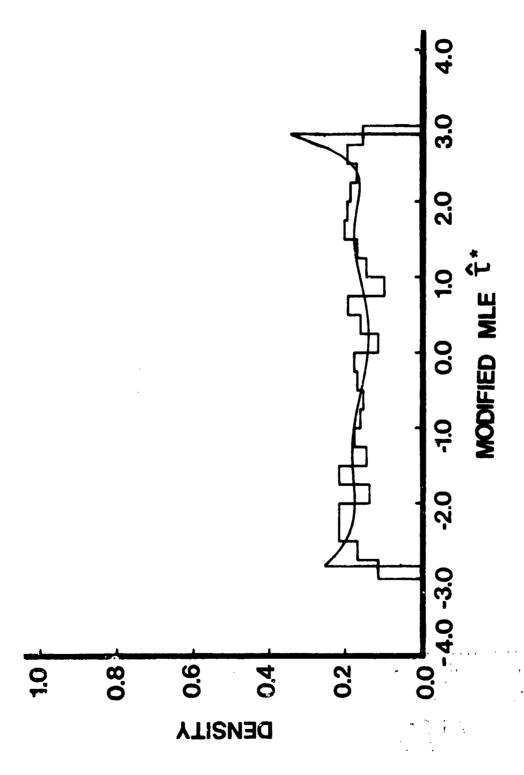


FIGURE 4-7 (Continued): Polynomial of Degree 7.

the estimated density functions,  $g^*(\tau_S^*)$ , will affect the accuracy of estimation of the item characteristic functions of the ten unknown, binary test items is yet to be seen.

As we have done in a previous study for Subtests 1 and 2 (Samejima, RR-80-4), we shall use the polynomials of degrees 3 and 4, separately, for the estimated density function,  $\hat{g}^*(\hat{\tau}_S^*)$ , and, hereafter, we shall call the former case as Degree 3 Case, and the latter Degree 4 Case. The estimate,  $\hat{\phi}^*(\tau|\hat{\tau}_S^*)$ , for the conditional density function of  $\tau$ , given  $\hat{\tau}_S^*$ , is given by

(4.9) 
$$\phi * (\tau | \hat{\tau} *) = [2\pi]^{-1/2} \exp[-(\tau - \mu)^2/(2\sigma^2)]$$
,

where  $\mu$  is the estimate of the first conditional moment,  $\hat{E}(\tau|\hat{\tau}_s^*)$ , and  $\sigma^2$  is the estimate of the second conditional moment,  $\hat{E}(\tau^2|\hat{\tau}_s^*)$ , subtracted by the square of the first estimate, which were obtained by replacing  $g^*(\hat{\tau}_s^*)$  in (4.6) and (4.7) by  $\hat{g}^*(\hat{\tau}_s^*)$ . These estimated conditional mean and variance for each of the five hundred  $\hat{\tau}_s^*$ 's are presented in Appendix as Tables A-1 and A-2, for Degree 3 and 4 Cases, respectively. From the estimated conditional density functions, which are given by (4.9), we obtain the estimated operating characteristic,  $\hat{P}_{\mathbf{x}_h}$  (0), of the discrete item response  $\mathbf{x}_h$  of an unknown test item h by

(4.10) 
$$\hat{\mathbf{f}}_{\mathbf{x}_{h}}(\theta) = \hat{\mathbf{f}}_{\mathbf{x}_{g}}^{\star} [\tau(\theta)] = \sum_{\mathbf{s} \in \mathbf{x}_{h}} \hat{\phi}^{\star} (\tau | \hat{\tau}_{\mathbf{V}}^{\star}) \begin{bmatrix} \sum_{\mathbf{s} = 1}^{N} \hat{\phi}^{\star} (\tau | \tau_{\mathbf{V}}^{\star}) \end{bmatrix}^{-1}$$

Figures 4-8 and 4-9 present—the resultant estimated operating characteristic for  $x_{\rm h}=1$ , or the estimated item characteristic

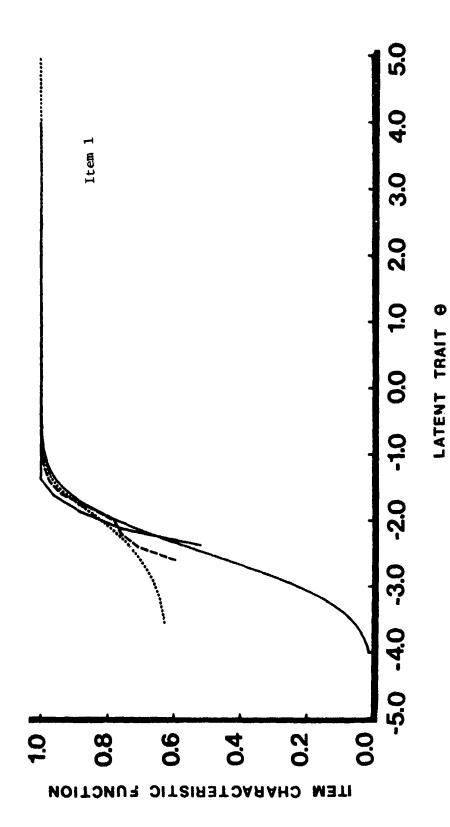


FIGURE 4-8

Estimated Item Characteristic Functions Based upon Subtest 3 (Dotted Line) and upon the Original Old Test (Dashed Line), in Comparison with the Theoretical Item Characteristic Function (Smooth Solid Line) and the Frequency Ratios of Those Who Answered Correctly (Jagged Solid Line), for Degree 3 Case.

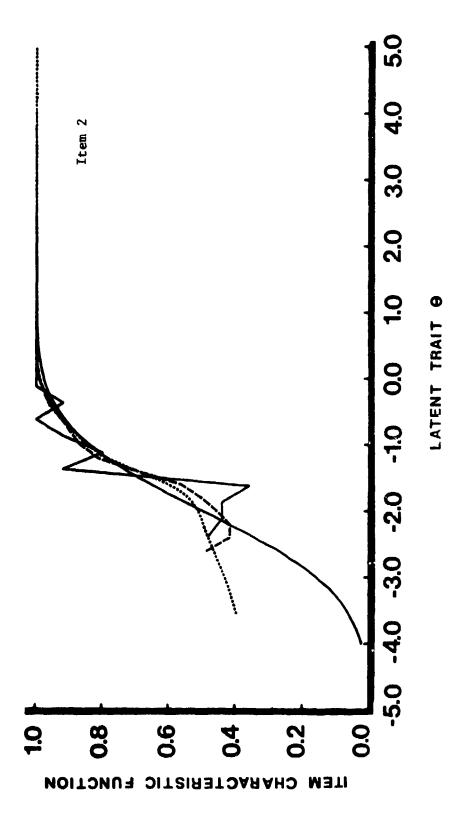


FIGURE 4-8 (Continued): Degree 3 Case.

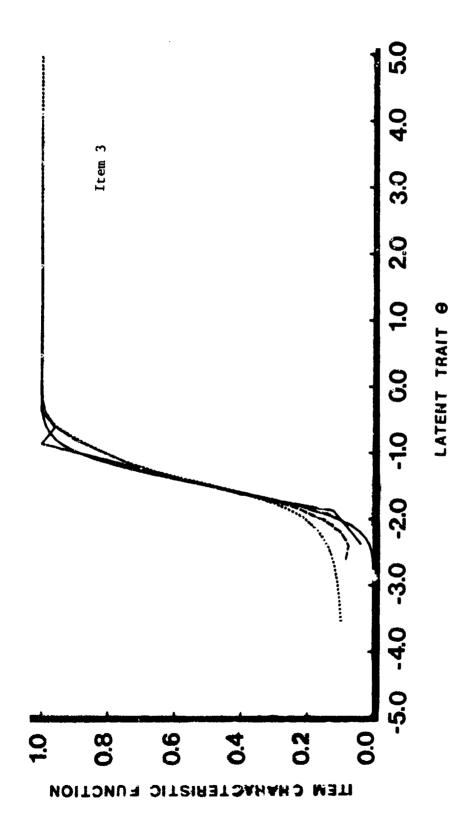


FIGURE 4-8 (Continued): Degree 3 Case.

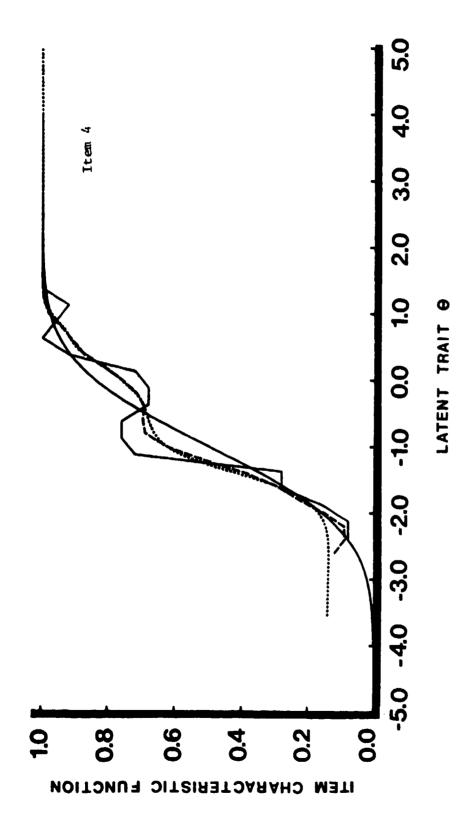


FIGURE 4-8 (Continued): Degree 3 Case.

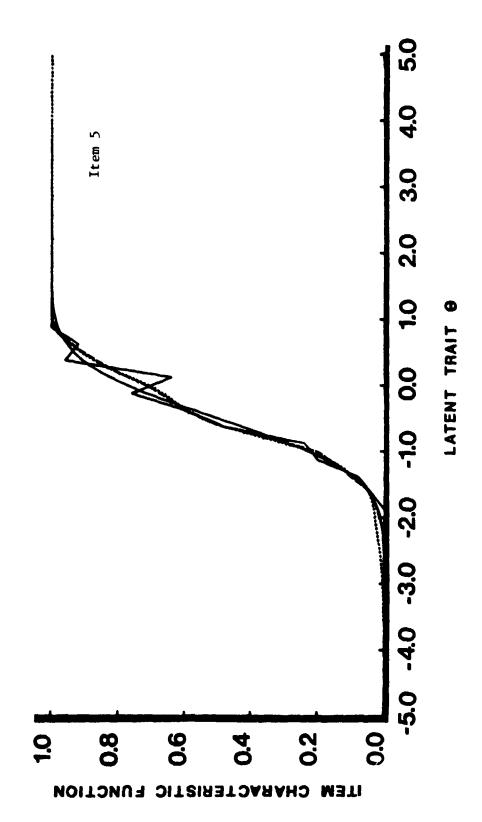


FIGURE 4-8 (Continued): Degree 3 Case.

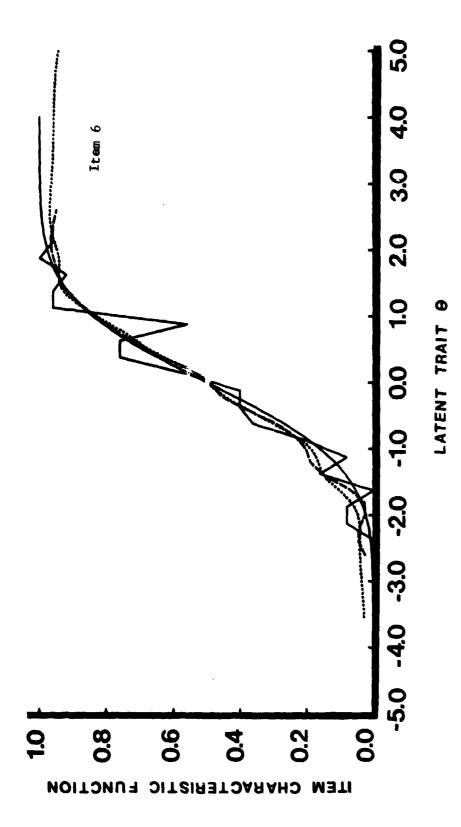


FIGURE 4-8 (Continued): Degree 3 Case.

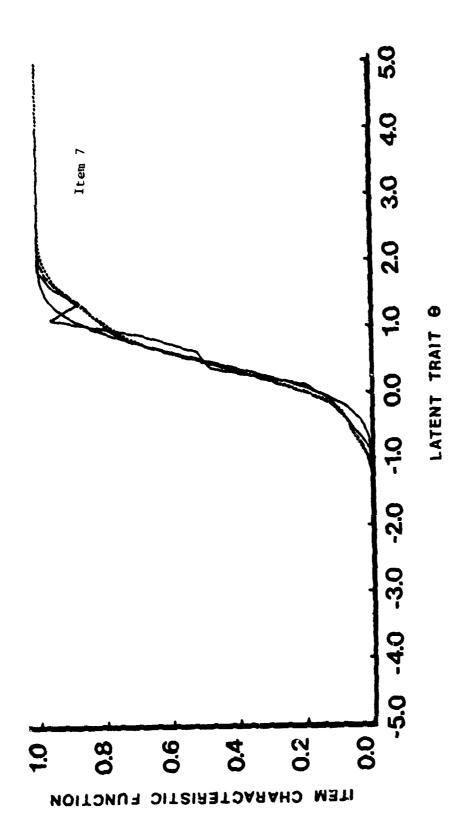


FIGURE 4-8 (Continued): Degree 3 Case.

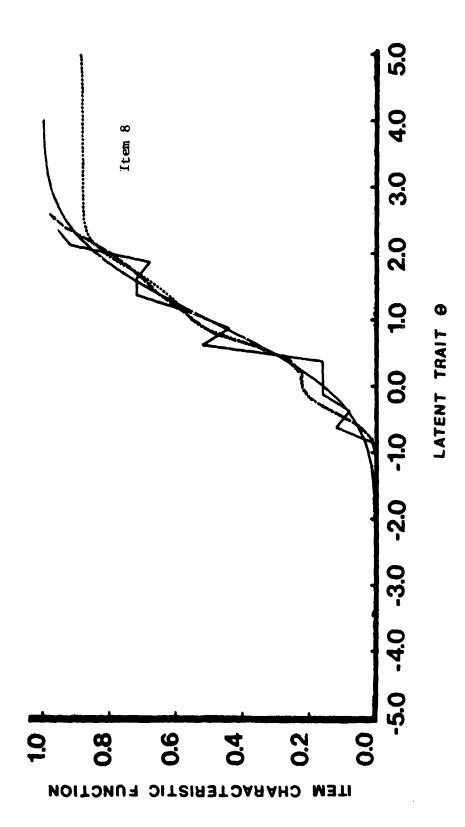


FIGURE 4-8 (Continued): Degree 3 Case.

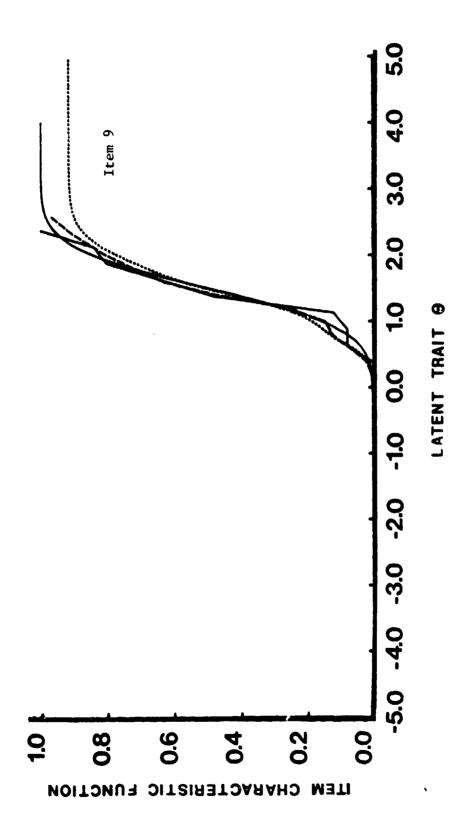


FIGURE 4-8 (Continued): Degree 3 Case.

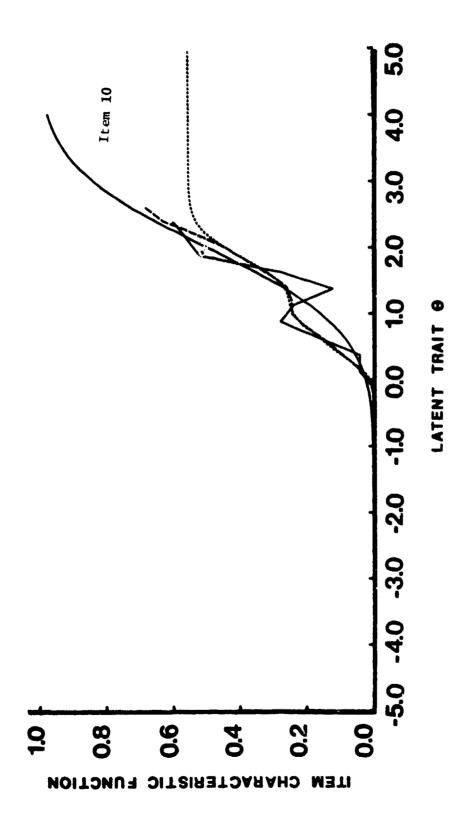


FIGURE 4-8 (Continued): Degree 3 Case.

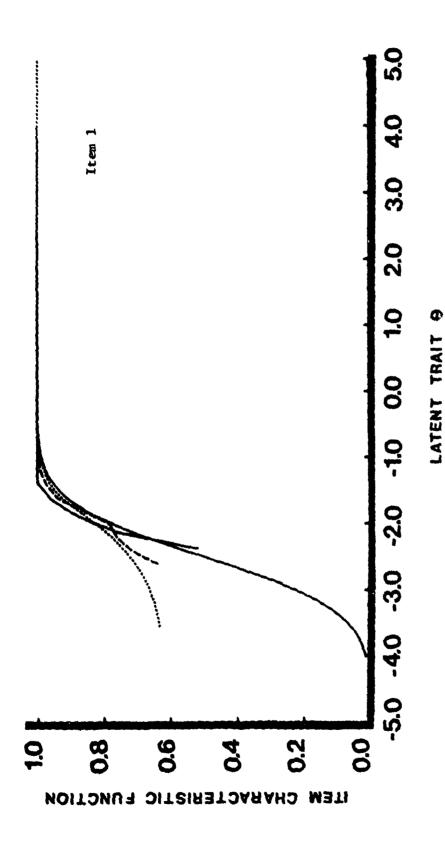


FIGURE 4-9

Estimated 'tem Characteristic Functions Based upon Subtest 3 (Dotted Line) and upon the 'riginal Old Test (Dashed Line), in Comparison with the Theoretical Item Characteristic Function (Smooth Solid Line) and the Frequency Ratios of Those Who Answered Correctly (Jagged Solid Line), for Degree 4 Case.

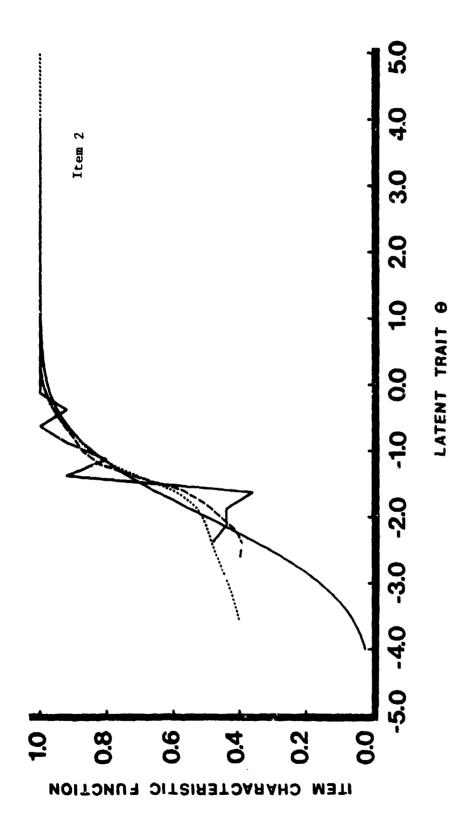


FIGURE 4-9 (Continued): Degree 4 Case.

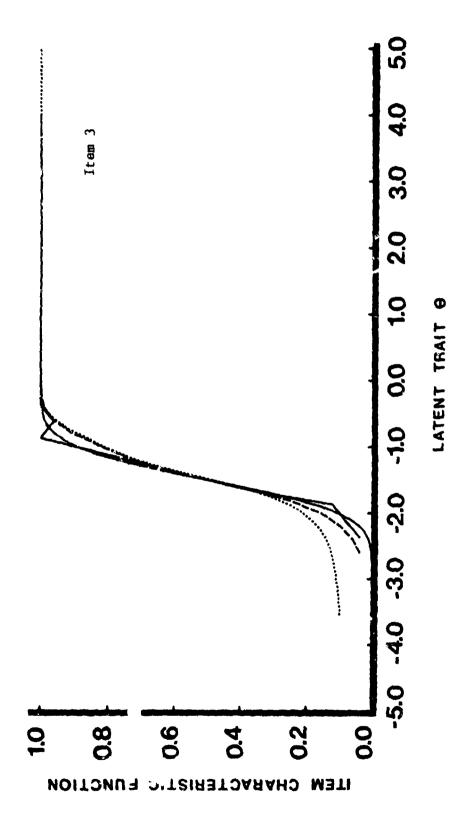


FIGURE 4-9 (Continued): Degree 4 Case.

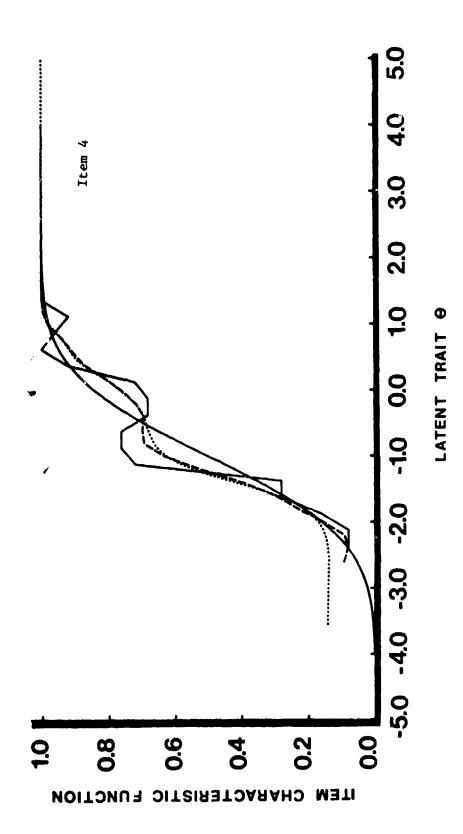


FIGURE 4-9 (Continued): Degree 4 Case.

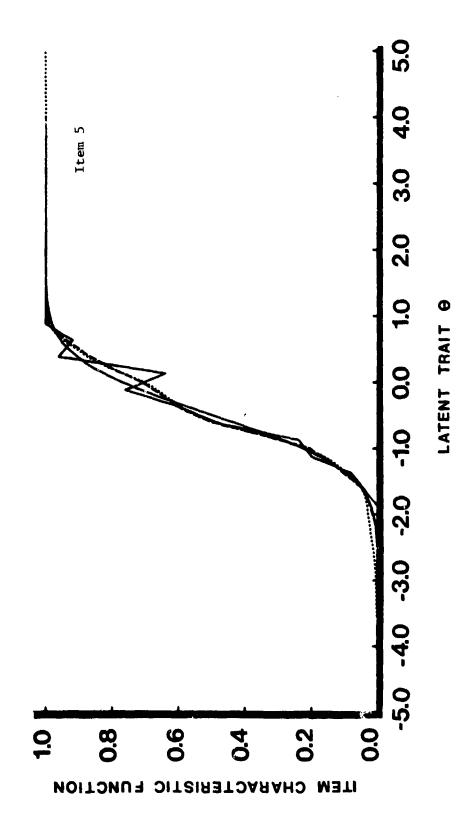


FIGURE 4-9 (Continued): Degree 4 Case.

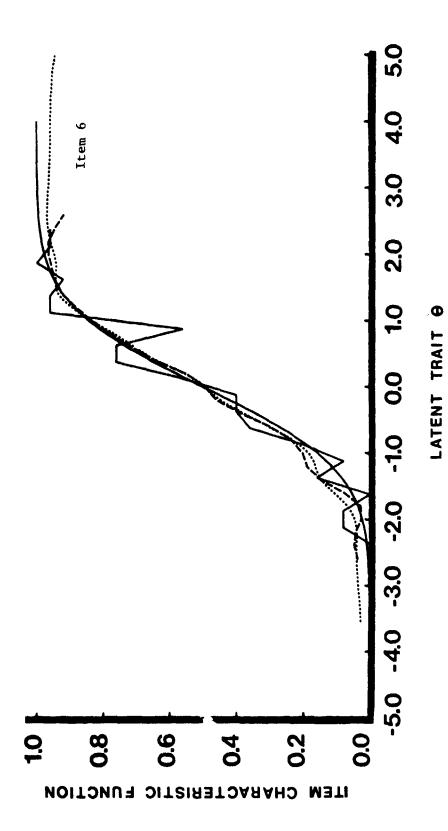


FIGURE 4-9 (Continued): Degree 4 Case.

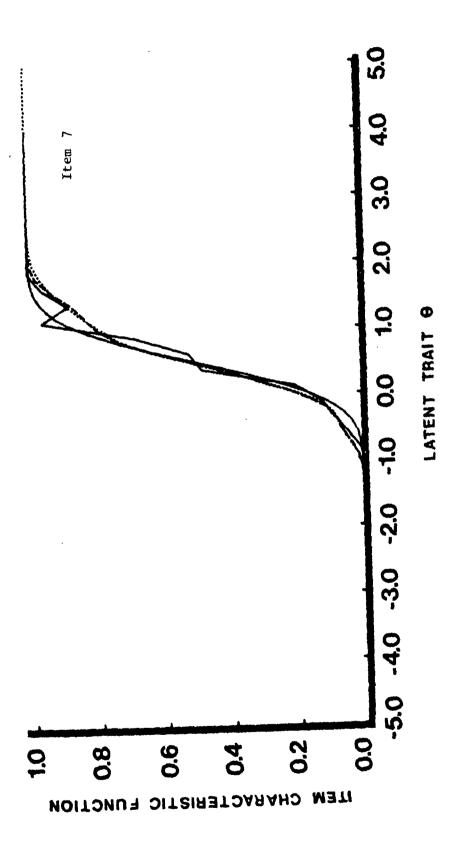


FIGURE 4-9 (Continued): Degree 4 Case.

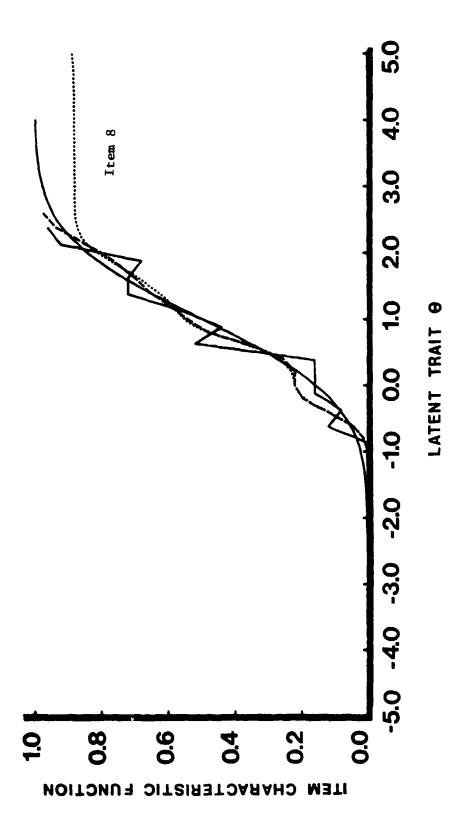


FIGURE 4-9 (Continued): Degree 4 Case.

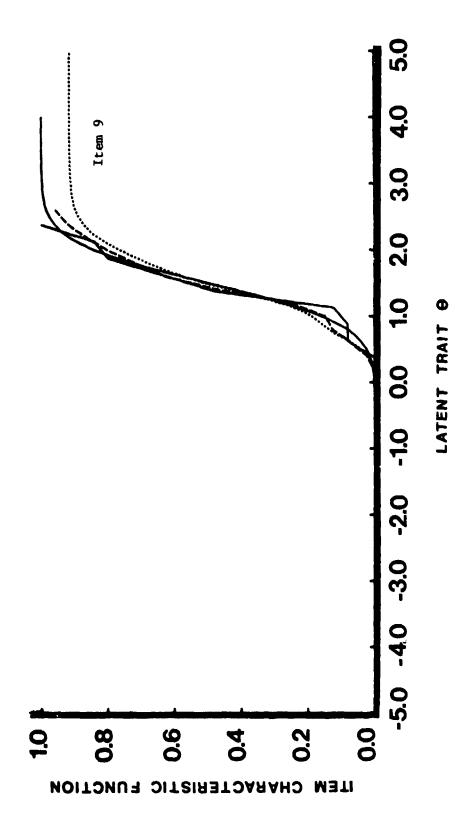


FIGURE 4-9 (Continued): Degree 4 Case.

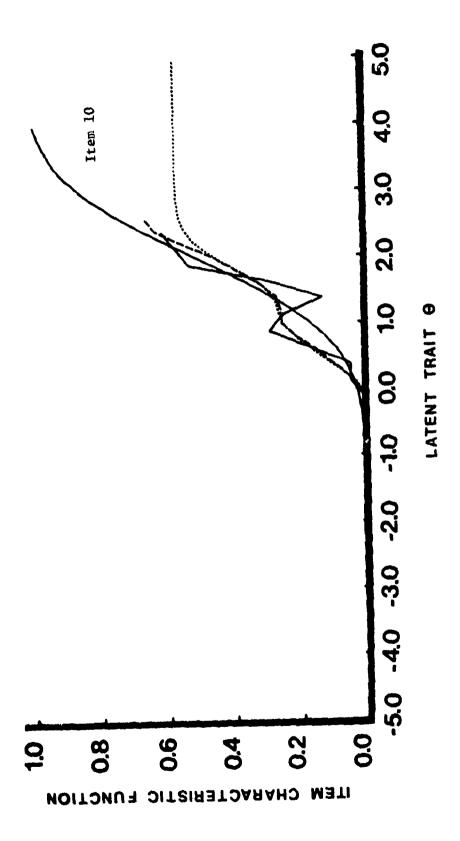


FIGURE 4-9 (Continued): Degree 4 Case.

function, by a dotted line, for each of the ten, unknown binary test items, together with the result obtained upon the original Old Test, the theoretical item characteristic function, and the frequency ratios of the correct answer for the subintervals of  $\theta$  with the width 0.25, which are drawn by a dashed line and smooth and jagged solid lines, respectively, for Degree 3 and 4 Cases. Comparison of these two figures indicates that these two sets of results, i.e., those of Degree 3 and 4 Cases, are practically identical, the fact that we observed in all the previous studies (Samejima, RR-78-1, RR-78-2, RR-78-4, RR-78-5). It is also observed that these two curves for each item are very close to the theoretical item characteristic function, at least, for the interval of  $\theta$  , (-2.0, 2.0). This means that the present method turned out to be successful, in spite of the fact that the amount of test information is considerably small, especially for the extreme ranges of ability  $\theta$  . We also notice that these estimated item characteristic functions are very close to the corresponding results obtained upon the original Old Test. To be more precise, they are practically identical for items 3, 5, 7, 8 and 10, while there are some visible discrepancies for items 1, 2, 4, 6 and 9 . It is important to note that, in general, these estimated item characteristic functions, which are based upon Subtest 3, are no farther apart from the theoretical item characteristic functions than those based upon the original Old Test, at least, for the interval of  $\theta$  , (-2.0, 2.0) . This implies a remarkable accomplishment of the present method, considering the fact that

Subtest 3 contains only fifteen test items, while the original Old Test has thirty-five items, and Subtests 1 and 2 have twenty-five test items each.

We notice, in Figures 4-8 and 4-9, that there are some items whose estimated item characteristic functions have lower asymptotes greater than zero, and also some whose estimated item characteristic functions have upper asymptotes less than unity. Although the ranges of  $\theta$  for which these phenomena are observed are outside of the meaningful interval, (-2.5, 2.5), it may be worth investigating them. The items which belong to the first group are items 1, 2, 3 and 4, and those which belong to the second group are items 6, 8, 9 and 10.

Table 4-4 presents the response pattern of the ten unknown, binary test items obtained by each of the fourteen hypothetical examinees whose response patterns of the fifteen test items of Subtest 3 are uniformly V-min , or the set of all zeros. We can see in this table that for items 1, 2, 3 and 4 not all the responses by the fourteen examinees are zero, i.e., eight, four, one and two examinees out of the fourteen answered these four items correctly. We note from (4.10) that the ratios of these numbers to fourteen must be the lower asymptotes for these four items, since they are the group of examinees whose modified maximum likelihood estimates are  $\hat{\tau}_{V-min}^*$  (= -2.843) , i.e., the lowest. These ratios are 0.571 , 0.286 , 0.071 and 0.143 for items 1, 2, 3 and 4 , respectively, and both Figures 4-8 and 4-9 indicate that, indeed,

TABLE 4-4

Identification Number and the Response Pattern of the Ten Unknown, Binary Items Obtained by Each of the Fourteen Hypothetical Examinees Whose Response Patterns of Subtest 3 are V-min.

ID	Response Pattern
1	0001000000
101	0100000000
201	0100000000
401	100000000
2	0100000000
102	<b>000000</b> 0000
202	000000000
302	1000000000
303	1000000000
4	1100000000
108	1000000000
109	1001000000
210	100000000
118	1010000000
1	1

they are the lower asymptotes for these four estimated item characteristic functions in both Degree 3 and 4 Cases. Similarly, Table 4-5 presents the response pattern of the ten unknown binary test items obtained by each of the twelve hypothetical examinees whose response patterns of the fifteen test items of Subtest 3 are uniformly V-max, or the set of all 2's. This table shows that for items 6, 8, 9 and 10 some responses are zero, i.e., one out of the twelve examinees answered items 6, 8 and 9 incorrectly and five out of the twelve did the same to item 10. The ratios of those who answered items 6, 8, 9 and 10 correctly to the total number, twelve, are 0.583, 0.916, 0.916 and 0.916, respectively, and they are the upper asymptotes of the estimated item characteristic functions of the four binary test items in both Degree 3 and 4 Cases.

A close examination of Tables 4-4 and 4-5 reveals that many of the "unusual" responses come from the examinees whose true ability levels are not very low, or not very high. To be more specific, nine out of the fifteen 1's in Table 4-4 belong to the six hypothetical examinees whose true ability levels are -2.375 or higher, and seven out of the eight 0's in Table 4-5 belong to the four hypothetical examinees whose true ability levels are 2.375 or lower. This fact indicates that the small amounts of test information provided by Subtest 3 for these ranges of ability 0 are responsible for these asymptotes, since they are the causes of misclassifying those examinees to V-min and V-max and

TABLE 4-5

Identification Number and the Response Pattern of the Ten Unknown, Binary Items Obtained by Each of the Twelve Hypothetical Examinees Whose Response Patterns of Subtest 3 are V-max.

ID	Response Pattern
491	1111111000
193	1111111110
493	1111111110
294	1111111111
296	1111111111
397	1111111111
98	111111111
198	1111101110
199	1111111111
299	1111111110
499	1111111111
300	1111111111
1	

giving them the lowest and the highest estimates, i.e.,  $\hat{\tau}_{V-min}^{\star}$  and  $\hat{\tau}_{V-max}^{\star}$  , respectively.

## V <u>Discussion and Conclusions</u>

The main difference between the present study and the previous one (Samejima, RR-80-4) in which Subtests 1 and 2 were used, separately, as the Old Test lies in the fact that the amount of test information provided by Subtest 3 is so small at both the lower and higher extreme ranges of ability  $\theta$ , that the maximum likelihood estimates of some of the hypothetical examinees are either negative or positive infinity, and we used the modified maximum likelihood estimate instead, while the same is not the case with either Subtest 1 or Subtest 2. In spite of this handicap, the results of the present study turned out to be quite successful.

There is an implicit warning in our results, however. As was observed in the preceding chapter, these small amounts of test information provided by Subtest 3 for extreme values of ability have caused undesirable asymptotes for some estimated item characteristic functions. Although it is relatively insignificant in the present result, encouragement in adopting a test with small amounts of information as the Old Test will lead to greater deviations of the estimated operating characteristics from the theoretical ones.

Even if the modified maximum likelihood estimate,  $\hat{\tau}_V^*$ , has an approximately linear regression on  $\tau$ , the deviation of its conditional distribution, given  $\tau$ , from the normality with  $c^{-1}$  as its second parameter is substantial, as we have observed in Chapter 3. We should not be overjoyed, therefore, by the success

in the present study, and become insensitive to the shape of the square root of the test information function of a test, which we consider for the Old Test.

Throughout the two studies, in which we used three tests with non-constant test information functions, separately, as the Old Test, the introduction of the transformed latent trait  $\tau$  proved to be successful. The logical step we should take next will be the investigation concerning the reduction of the number of test items in our Old Test, which may or may not have a constant amount of test information for the range of ability of our interest. This will be done in the near future, with the warning pointed out in the preceding paragraph in mind.

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APPENDIX

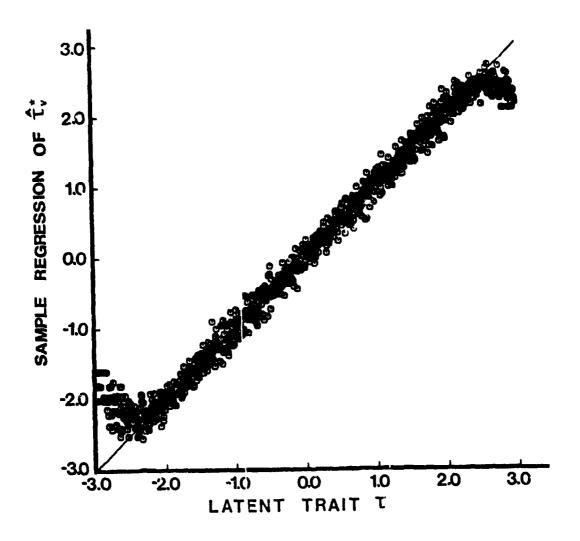


FIGURE A-1

Sample Regression of  $\frac{3\pi}{V}$  on  $\tau$ : Case 4, Using the Interval (-3.000, 3.000), Instead of (-2.430, 2.586).  $\tau_c$  = -0.5455,  $\frac{\hat{\tau}_{X}}{V-min}$  = -1.6061 and  $\frac{\hat{\tau}_{Y}}{V-max}$  = 2.0856.

TABLE A-1

The Estimated Conditional Moments of au , Given the Maximum Likelihood Estimate,  $eta_1$  ,  $eta_2$  and the Criterion  $\kappa$  for the 500 Hypothetical Subjects, in Degree 3 Case,  $\Sigma_{a,b}$ ed upon Subtest 3.

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TABLE A-1 (Continued)

TABLE A-1 (Continued)

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Condit	Variance	0.08248	0.04250	0.08251	0.08266	0.08288	0.09268	01780.0	207000	0.08273	9	0.08297	6	6	0.08291	ç	0.08296	ē	96290.0	16260.0	0.06298	0.08296	0.08262	0.062#3	0.06286	0.08245	0.00.00	0.08271	0.08272	0.00270	0.08270	0.08291	0.08269	0.08241	0.08222	22280.0	0.08244	0.08268	0.08242	0.08222	.082	.082	9	.082	0.08222	
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,	<b>*</b>	-0.0143	9,10.0	0.0255	0.2403	0.6143	6.203.0	0.4740	0.5104	0.3534	0.5341	0.8711	1.1112	1.0709	0.6173	0.6856	1.4316	0.8593	1.3500	0.6792	1.3520	1.4411	2.0908	1.7513	1.6943	1.4135	1 6266	1956.1	1.9633	995	1.5657	1.5711	1096.1	7966.2	779.7	2 404.0	2 191 2	1.5979	2,3854	2.6855	2.6650	2.4679	2.4594	5.2004		
	Subject	151	152	153	7.1	155	1 70	150	150	160	161	162	163	165	165	991	167	691	166	1.3	171	172	£21	*!	53	2 :		1 10	180	161	182	183	<b>3</b>	¥	991	\ U = 1	2	26	161	761	193	<b>761</b>	195	196	161	

TABLE A-1 (Continued)

	Type Subject	201	202	8 263	<b>†97</b>	707	307		286		211	9 212	612	12 0	8 215	8 216	217	812	\$17 B	9ZZ 9	12Z B	777 9	677 E	**************************************	237	100	226	8 225	8 230	162 6	0 232	233	8 234	562 0	367 B		4 239	240	400	8 242	8 243	8 244	8 249	8 246	8 247	346	347
	×	-0.022	-0.022	0.064				999		0.60	700.0	0.003	0.003	€00.0	0.063	0.003	6000	0.003	*00.0	0.004	0.003	500.0			*****		0.003	400.0	0.004	0.003	10.0	90.0	400.0	9200	10.0	200.0	0.025	0.005	0.007	0.00	5	900.0	9	0.005	0.007	4 1 6	0.1.0
	β <sub>2</sub>	3.000	3.000 0.000	900 F	000 F				990		000	3.000	3.000	3.000	3.000	3.000	3.000	3.000	200	3.000	3.000	3.000	999	000.0	900		3.000	3.000	3.000	3.000	m	3.000	3.000	3.000	999	000	2.000	3,000	3.000	3,000	3.000	2.000	3.000	3.000	3.000	990	2000
	β <sub>1</sub>	0.000	9.00	0.00	0000					3	900	0.00	0000	0.00	0.00	0.00 0	0.00	00000	٠	900	0.000	0000	0.00	0.00				0000	000.0	0000	0.000	0.000		0.00	900			•	• (		0.000	000	0.000	000	000	000	
	4th	0.01974	0.01974	19610-0	11610.0		4 10 C		0.01010	0.0171		0.01986	•	0.01992	=	0.01984	0.01987	0.01985	0.01980	0.02003	16610.0	0.01588	0.02007	0.01983	20020-0	00000	0.02010	0.01998	0.02001	0.01993	0.01997	0.01997	0.02003	0.02011	\$20Z0-0	0.0000	0.070.0	0.02004	91070.0	1201	202	0.02619	0207	0.02007	020		*<070°0
Conditional Momen∴s	3rd	200000	0.00002	0.00002	•	ġ (	•	38	•			0000	800.	6.00003	0.00003	0.00003	900	9000	200000	0.0000	0.00003	8	0.0005	ģ	10000	3 8	3 8	40000	8	0.00003	ş	ŝ	0.0000	•	9000		•		3 8	8	8	8	18	8	8		9000000
Cond1t1	Variance	0.08111	0.08111	0.09126	0.08117	91190.0	67150.0	76180	71000	0.06148	111000	0.08137	0.08137	0.04148	0.00131	0.04131	.0813	.081	.081	0.08171	.0814	-140	92180-0	16160.0	0.08168		0.00100	0.08160	80	.09	0.08158	ď	.091	é	ç	0.08180	i c		•	9190	2.7		04.60	08180	180		0.08734
	Mean	-2.64%8	-2.84968	-2.21206	-2.60685	2.50046	01/14-7-	-247177	01//65-2-	0400007-	27.35516	-1.95728	-1.95720	-1.65826	-2.14061	-2.12925	-1.69657	-2.01518	-5.35516	-1.15254	-1.69129	-1.87982	-1.02897	-2.13862	61602-1-	1 3446	1.4324	-1-36290	-1.22859	-1.60755	-1.41298	-1.41088	-1.15785	-0.1361	-0.47229	169/2:1-	406/0°1-	-10630	20757	-0.71666	01577	-0.67644	-0.5527	-1.00212	-0.79285	1 1 1 1 1 1 1	-0.20582
•	*	-2.8430	-2.8430	-2.3032	-2.5987	2816.2-	000-7-	-2 2467	- 4 6703	7016.7	7.3457	-1.9462	-1.9462	-1.6464	-2.1304	-2.1188	-1.6853	-2.0043	-2.3457	-1.1404	-1.6795	-1.8585	-1.0170	-2.1282	0161-1-	7646-1-	-1.6263	7056 - 1-	-1.2163	-1.5956	-1.4009	-1.3587	-1-1457	-0.8620	-0.4625	1467-1-	- 2343	2010	200001	7.135	10.5131	-0.6158	0.45.0-	2000 E-	-0.7815		-0.1980
	Subject	102	202	203	204	502	917			607	211	212	213	214	212	216	217	218	612	220	122	222	223	224	522	977	127	220	230	231	232	233	234	235	236	767	967	676	7,5	242	7.7	35.	3,68	992	747	. ! } !	1 to 1

TABLE A-1 (Continued)

	•		Conditi	Conditional Moments	ite					
Subject	*	Mean	Variance	3rd	4th	β <sub>1</sub>	β <sub>2</sub>	¥	Type	Subject
251	.079	0980	.0824	8	0.02036	000	3.000	-0.033	-	•
252	670	-0.05563	.0824	ş	0.02039	•	3.000	-0.024	•	
253	-0.0016	-0.00754	0.08249	2	0.02041	0.000	9.000	-0.017	€0	253
952	, 460 (100)	0.33855		0000	0.02053	٠	3.000	-0.00	•	W١
522	7	0.37189	.0327	9000	0.02054	0.00	3.000	-0.003	•	•
276	W .	-0.35339	•032	0000	0.02029	2.000	3.000	0.022	₩.	256
11.	268	0.50890	.0828	0000	0.02050	•	66.	-0.002	€	•
258	164	0.48151	.0828	8	0.02057	0.00	5.999	-0.002	•	258
528	347	0.34605	.0827	•0000	õ	Ę	3.000	8	<b>6</b> 0	*
260	.723	0.72697	.0929	ŝ	õ	•	٩	-0.001	•	•
251	648	0.65151	.0828	.0000	•05	•	5.999	100.0-	₩.	192
2+2	473	0.47309	90.	0.00005	0.02057	0.000	5.999	-0.002	•	292
263	1.1164	1.12664	.08	0000	2	0.00	6	-0.000	<b>6</b> 0	v
264	0.26	1.03473	.0830	0.00001	2	٠	6	-0.00	•	264
565	, 724	0.12870	.0829	£0000°	0.020c2		2.999	-0.001	<b>6</b> 0	265
566	833	0.83894	.0829	900	2	0000	•99	-0.000	•	266
267	, 837	0.84271	829	0.0000	0.02064	٠	•	-0.00	<b>6</b> 0	267
268	.847	0.85297	.0829	800	•05	٩	5.999	-0.000	<b>6</b> 0	268
592	690	0.49033	٥.	900	•	0.00c	2.999	-0.002	•	269
270	866	0.67299	.0829	2	•02	٩	5.999	-0.000	<b>6</b> 0	270
271	552	1.57012	•	•	•	•	5.999	-0.001	•	271
272	438	1.45409	0.08296	-0.0000-	0.0206∵	0000	5.999	-0.000	<b>6</b> 0	272
273	599	1.61735	.082	-0.00003	-0206	9	5.999	-0.001	€0	273
51.2	.732	1.75257	.0828	.0000	•	0.00	5.999	-0.002	<b>6</b> 0	274
275	5	2.02580	0.08268	ŝ	•	0000	3.000	-0.005	<b>6</b> 0	275
276	.083	1.09289	٦	•	•	ė	66.	-0.000	<b>6</b> 0	276
277	. 192	1.81354	٩	ŝ	.0205	•	5.999	-0.002	€	277
2.78	.223	2.25004	0.08253	٠	.0204	0.000	3.000	-0.018	€	276
57.7	.516	1.53355	٦		9	0.000	5.999	-0.001	<b>6</b> 0	279
2,90	255	2.02174	٩	9	٠ ق	•	3.000	-0.005	<b>6</b> 0	280
281	385	2.41341	ç	•	9	9	3.000	9.1.0	4	261
282	.177	2.20343	٠,		•	•	3.000	-0.013	•	282
283	650	2.07400	ö		8	٠,	3.000	-0.00-	<b>©</b>	203
587	.825	1.84742	0.08279	-0.0000	0.02056	6	2.999	-0.003	•	284
282	Š	7 1621 .2	٠.			٩	3-000	6000-		285
597	507.	716717	٠,	•	-020-	Ġ٠	3.000	600.0-	<b>.</b>	256
207		1.00923	•	•	3	•	3.000	-0-0-0	<b>20</b> (	197
687	C20.	6 29 11 0 2	22280.0	٦,	2020	8	3.000 E	010.0	<b>E</b> O 1	268
697	200	6901/-2	٠.	8	.0202	•	3.000	0.010		582
8 6	٠	7 57 70 - 2	٦,	8	.0204	•	3.000	100.0-	<b>10</b>	062
167	è	2.49688	٦,	9	20.	8	3.000	620-0	•	152
767	•	69977-7	•	9	25	•	3.000	510.0-	<b>8</b> 0 (	767
204	900	690717	Ş	•	36	38		0.010	<b>D</b> (	667
206		00/14.7	• '		30	•	900	90.0	<b>D</b> (	* 67
642	200	09661-7	1290	•	2 5	•	3.000	800.0	<b>.</b>	662
967	600	00/16-7	5 6	9	0.02022	000.0	000.5	900.0	ю.	275
862		2, 71623	0.08244					714.0		- 606
299		2,91700	3 6	•	֓֞֝֟֓֓֓֓֓֟֝֓֓֓֓֓֓֓֓֓֟		200		<b>.</b>	200
300	885	2-51700	082	-0.00005	0.02022	200	900	0.00	) Œ	900
) } }				•		)	•	, , ,	,	<b>)</b>

TABLE A-1 (Continued)

	•		Cond1t1	Conditional Moment	ıts					
Subject	*	Mean	Variance	3rd	4th	$^{eta}_1$	β <sub>2</sub>	¥	Type	Subject
301	-2.6518	8	0.08116	1.00002	5	0.000	3.000	0.011	•	301
302	-2.8430	96	0.08111	0.00002	2	•	3.000	-0.022	•	305
303	-2.8430	ŝ	0.08111	0.00002	5	•	3.000	-0.022	<b>8</b> 0 (	303
100	-2.1445	246	0.08130	0.00002	D1983	•	3.000	0.003	<b>1</b> 0 6	406
305	-2.5587	98	0.08117	200000	27610	j (	900	0.0	D C	
9 5	1046.7-	2 2	֓֞֓֓֓֓֓֓֓֓֓֓֓֓֓֓֓֓֓֓֓֓֓֓֓֓֓֓֡֓֓֓֡֓֓֓֓֓֡֓֓֡֓֡	70000	3 2	•		100	ς α	30.6
2 5	-2.6518	-2.65965	0811	200000	0.01976	000.0	3.000	0.011	<b>.</b>	30
306	-2.3435	, E	0812	0.0000	5		3.000	0.004	60	306
310	-2,3212	20	90,	0.00002	5		3.000	900.0	<b>œ</b>	310
311	-2.1703	3054	.0912	0.0000	5	0.000	3.000	0.003	<b>c</b> c	311
	-2.6518	5965	0.0811	0.00002	5	0.00	3.000	110.0	<b>c</b>	315
313	-2.5782	-2.58646	.0811	0.0000	5	0.000	3.000	0.008	<b>6</b> 0	313
314	-1.8477	-1.65908	.081	0.00003	3	0.00	3.000	0.003	<b>c</b> o (	314
315	-1.9133	-1.92448	.0813	0.0000	510	0.000	3.000	£00°0	TO G	E 10 6
316	-2.0.95	-2.09011	100	0.0000	98610.0	0.000	3.000	0.003	x c	9 5
317	-2.1707	-2-18094	190	20000.0	100	0000	9000	5000	Dq	
318	-1.9201	-1.93126	180	60000.0	919	000.0	3.000	500.0	ro <b>e</b>	0 10
319	-2.3435	-2.35297	180	200000	7 2 2	000	000	****	D a	
350	-1.4223	1 5565 1-	80:	*0000*0	5 8		3.000		D 6	77
126	-2.3457	-2.35516	180	200000	7 0		3.000	5000	o <b>a</b>	321
775	1670-1-	0.040.1	5	20000	1100			60.0	o oc	323
355	1.6556	-1.66.774	0.08147	60000	0000	0000	3,000	0.003	60	324
3 2 4	-1.6652	-1-67712		F0000	010	000.0	3.000	0.003	· 60	22.5
326	-1.5018	-1.51389	.081	0.0000	910	000.0	3.000	0.003	æ	326
327	-1-3121	-1,32431	.0816	8	0199	0.000	3.000	0.004	<b>a</b> ¢	327
328	-1.8015	-1.8:301	.0814	8	.0198	0.000	3.000	0.003	80	328
329	-0.4473	-0.45 399	.082	0000	.0202	0.000	3.000	410.0	60	<b>326</b>
330	-1.4146	-1.42677	.0815	8	9	0.00	3.000	0.003	Œ	0 : E1 :
331	-1.5140	-1.52607	.9815	0000	0.01994	0.00	3.000	0.003	<b>6</b> 0 (	331
332	-0.8088	-0.82024	.0819	900	0.02013	0.000	2.000	2000	nc e	255
333	-1.1548	-1.16696	.081	868	0.02003	0.00	3.000	700.0	<b>2</b> 0 6	*) (F
334	-1.2703	-1.28251	.0916		00020.0		9-00	****	E 8	335
335	-1.2855	11162-1-	\$9180.0	*0000	0.02000	000	000	7 0	o er	, e
22.0	10.7760	-0.58108	ָ ֓֞֞֝֞֩֓֞֓֓֓֓֓֓֓֓֓֡֓֓֓֓֡֓֡֓֓֓֡֓֡֓֓֓֡֓֡֓֡֓֡֓֡֡֡֡֓֓֡֓֡		0.020.0		3.000	0.005	00	200
33.8	-0.8348	-0.84632	.081	8	0.02012	0.000	3.000	0.006	• <b>6</b> 0	338
329	0.8740	-0.88564	.081	0000		0.000	3.000	900.0	<b>6</b> 0	338
340	-0.5062	-0.51625	.082	0000		0.00	3.000	0.012	<b>6</b> 0	340
341	-0.3365	-0.34553	.082	8		0000	3.000	0.023	<b>6</b> 0	341
345	-0.3701	-0.37927	.082	S		0.00	3.000	0.019	<b>6</b> 0	342
343	-0.7559	-0.76715	.081	0000		00000	3.000	2000	ec ·	64
344	-0.2618	-0.27015	.082	000	0203	0.00	3.000	0.043	4 .	344
348	-0.1534	-0.16083	.082	8	020	200.0	000°E	-0.121	-	345
346	-0.8045	-0.81593	081	0000	0201	0.000	3.000	9	<b>T</b> (	346
347	-0.0251	312	.082	0000	0204	0000	3.000	020.0-	x - 6	7 - 1
348	0.0131	0.00731	.042	0.0000		0.000	3.000	910.0-	3D 6	#D (. ♥ \
846	0.187	793	.092	66	9020	2000	7.000	20.0	<b>D</b> •	
350	0.4358	0.43520	•082	50000.0	070	000.0	アアア・ソ	0.00-0	r	100

TABLE A-1 (Continued)

		i	_	Conditional Moments						
Subject	K L	Mean	Variance	3rd	4th	<b>8</b> 1	β <sub>2</sub>	¥	Туре	Subject
351	-0.2272	2352	0.08232	.0000	0.020₫	0.000	3.000	0.068	•	35.1
352		1711	ç	•		0	3.000	-0.052	-	352
353			٠	900.	0.02041		3.000	-0.017	• •	353
356			.082	•		0.000	3.000	-0.00	•	354
355			.082	•			3.000	-0.001	60	255
356			.082	ŝ	.0205	۰	5.999	-0.002	<b>e</b> n	356
357			.082	•	9	۰	•	-0.001	•	357
			80.	0000	•		•	100.0-	€0	950
66.6	0.037	6150.0	80	8 8	8	0.00	3.000	-0.013	€ 1	355
200		60104.0	280	9	020		•	0	•	360
165			R	٠	•020¢	٠	•	o (	<b>80</b> 4	361
7 7 7		1 16000	٠,	5 6	9070.	0000	666.2	000.0-	<b>~</b> ) (	362
1		1 23454	֓֞֜֜֜֜֜֜֜֜֜֜֓֜֓֓֜֜֜֜֜֜֓֓֓֜֜֜֜֜֓֓֓֓֜֜֜֜֜֓֓֓֓	3 6	9020	0000	•	ġ,	<b>B</b> O (	36.1
365		1, 20199	9		990200	•	7	0000-	e (	4 1 1 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0
346		1 16731			֓֞֞֜֝֓֓֓֓֓֓֓֓֓֓֓֓֓֓֓֓֓֓֓֓֓֡֓֓֡֓֡֓֓֓֓֓֡֓֡֓֡֓֡֓	000.0	•	;,	io (	363
27		17/01-1	9	3	99070-0	•	٠	ċ	<b>8</b> 0 ·	366
796		1 216445	9	Ġ٠	0.02066	•	5-999	-0.000	€ (	367
		00016.1	790.	3	0.02066	0.00	•	0000-	<b>0</b> 0	364
203		1.50391	90	0000	0.02066	•	•	-0000-		369
2;		1.64883	082	0000	0.02061	0.000	5.959	-0.001	60	370
3/1		1.07357	93	ဗ္ဗ	0.02066	0.00	٥.	-0.000	<b>6</b> 0	37.1
216		1.41385	2 60	ŝ	0.02065		٥.	-0.000	<b>œ</b>	372
373		1.60760	.082	0000	0.02061	0.00	5.999	-0.001	<b>6</b> 0	372
374		0.88173	085	8	0.02065	0.00	۲.	-0.000	80	374
375		1.75257	0.09284	0000	0.02058	0000	5.999	-0.002	•	375
376		06465	0.08293	ş	0.02063	0.00	٥.	-0.001	€0	376
		1.70913	0.08286	8		0.00	•	-0.062	€	37.7
D (6		0/812-2	0.08255	0000		0.00	•	-0.014	CC	376
P (		91804-1	0.08297	20000-0-		000	5.999	-0.000	€	375
20.		608 % T * 7	09780-0	0000		٠	•	500°0-	<b>6</b> 0	350
100		1.84052	0.08279	8	0205	0.00	5.999	-0.003	<b>©</b>	381
700		79614.7	74780.0			000.0	3.000	0.137	4 (	382
		1.074	0.00263	3	2020-	0.000	•	-0.002	<b>B</b>	361
900		76616.5		00000		0.00	•	0.137	*	384
000		R 106 - 7	0.05236			0000	•	0.029	*	36.5
000		*1066.1	0.280.0	-0.000		0000	•	-0.005	<b>8</b> 0	386
0 6		- 1	2,200.0	90000-0-	0.02038	000.0	•		•	367
0 6		9 (	0.08274	3 8			000	*****	<b>1</b> 0 (	388
- 6		Ì	275000			000	•	710.0	ю (	500
101		•	0.08222		670700		000	8000	<b>.</b>	366
365		4 0	0.08216	;			•	010.0	<b>0</b>	341
101		2 2	0170000		, ;	Э (		8000	ю (	356
306		2	7779000		27070.0	000	3.000	5		393
100		٧:	0.08633			0000		9	<b>8</b> 0 (	354
		٠.	22280.0	00000		0.00	•	<u>.</u>	<b>5</b> 0	362
9 6		7 :	0.08222	0000	•	000	•		∞	396
7 6		-:	0.08209	٠,	•	0000	3.000	0.006	œ	156
9 6 6 7 8 8		٠.	0.08722	0000	0.02028	0.000	3.000	!	<b>9</b> 0	398
666		٠,	24280.0	٠	•	0	3.000	.13	•	356
105		_	0.08222	-0.0000-	•	000.0	3.000	0.010	€0	400

TABLE A-1 (Continued)

## Mean Variance 3rd 4th 8_1 8_2 K Type   ### Mean Variance 3rd 4th 8_1 8_2 K Type   ### Mean Variance 3rd 4th 8_1 8_2 K Type   ### Mean Variance 3rd 4th 8_1 8_2 K Type   ### Mean Variance 3rd 4th 8_1 8_2 K Type   ### Mean Variance 0.00131				Conditi	Conditional Moments						
2. 1873         2. 1874         0.08111         0.08002         0.01874         0.000	ubject	*	8	Variance	3rd	4th	a I		¥	Type	Subject
2.51237         -2.66596         0.00111         0.010003         0.01070         3.000         0.0011         0.00003         0.01177         0.0000         3.000         0.0011         0.0011         0.0017	107	2.842	*	.081	.0000	9	0.000	3.000	-0.022	•	107
2.5558         2.56596         0.00111         0.00002         0.01197         0.000	402	-2.1323	*	.091	•	10.	0000	3.000	0.003	€.	402
2.5558         0.00116         0.00002         0.01976         0.000         0.0191         0.00002         0.01976         0.0000         0.0191         0.00002         0.0197         0.0000         0.0191         0.00002         0.0197         0.0000         0.0191         0.00002         0.0197         0.0000	403	-2.559.7	9905	.0811	•	9	0000	3.000	0. JOB	<b>œ</b>	403
2.1477 2.21776	404	-2.6518	558	.0811	•	9	0.000	3.000	0.011	<b>6</b> 0	101
2.5587         -2.5683         -2.5683         -2.5683         -2.5683         -2.5687         -2.5688 <td< td=""><td>405</td><td>-2.3457</td><td>1551</td><td>.0812</td><td>•</td><td>5</td><td>0.000</td><td>3.000</td><td>0.004</td><td><b>C</b>C)</td><td>40%</td></td<>	405	-2.3457	1551	.0812	•	5	0.000	3.000	0.004	<b>C</b> C)	40%
Colored   Colo	405	-2,3683	-2.37766	0812	•	5	0.00	3.000	400.0	<b>e</b> c (	904
Colored   Colo	401	-2.5587	-2.60685	1190	•	9	0.000	3.000	00.0	<b>E</b> D (	- 04
Colored   Colo	408	-2.1282	-2.13862	.0813	•	5	0000	9.000	0.003	<b>to</b> (	9
Colored   Colo	604	-2.5782	-2.58646	.0811	•	<u> </u>	0.00	000°E	0.00	<b>co</b> (	o.
Colored   Colo	<b>1</b>	-1.6793	116	47 HO	•	110	0000	000	5000	<b>.</b>	٠,
-2.1177 -2.1874 0.08124 0.00002 0.01999 0.000 3.000 0.0003 0.0003 0.0004 0.0003 0.0004 0.0003 0.0009	4	-2.3457	1551	0815	•	2	0000	3.000		<b>5</b> 0 (	~ .
-2.1147 -2.15404 0.08137 0.00002 0.01193 0.000 3.000 0.0013 0.013 0.013 0.013 0.000 0.0013 0.000 0.0013 0.0013 0.0010 0.0013 0.0013 0.0013 0.0013 0.0010 0.0013 0.0	715	-2.3678	3771	.0812		5	0.00	3.000			-
-2.1285 -2.13865 0.08131 0.00002 0.01983 0.000 0.0003 0.00	413	-2.1707	-2.18094	.0812	•	5	0.000	3.000		<b>10</b> (	-
-2.1882 -2.18862 -2.18862 -2.08831 0.00003 0.01883 0.0000 0.0003 0.0004 0.0003 0.0003 0.0004 0.0003 0.0003 0.0004 0.0003 0.0003 0.0004 0.0003 0.0003 0.0004 0.0003 0.0003 0.0004 0.0003 0.0003 0.0004 0.0003 0.0003 0.0004 0.00003 0.0004 0.00003 0.0004 0.00003 0.0004 0.00003 0.0000	<b>*1</b> *	-2.1445	-2,15485	.08		ē.	0.00	000°E		<b>80</b> (	ė,
-2.4031 -2.4038	415	-2.1282	-2.13862	1		<u>.</u>	0.00	3.000			-
-2.0231 -2.04388 0.08134 0.08003 0.01979 0.080 3.080 0.083 8 41 -2.04388 -2.04116 0.08133 0.08003 0.01979 0.080 3.080 0.083 8 41 -2.04388 0.08113 0.08823 0.01979 0.080 3.080 0.083 8 41 -2.04314 0.08113 0.08823 0.01879 0.080 3.080 0.083 8 42 -1.5567 0.08113 0.08813 0.01879 0.080 0.083 0.0	914	8853	-1.89657	.081	9000	5	00/.0	3.000		eo 1	_
-2.0043 -2.01116 0.08123 0.00002 0.01999 0.000 3.000 0.003 6 41   -2.0143 -2.01116 0.08123 0.00003 0.011999 0.000 3.000 0.003 6 41   -2.0143 -2.01119 0.08131 0.00003 0.011999 0.000 3.000 0.003 6 42   -2.0144 -1.5959 0.08131 0.08135 0.011999 0.000 3.000 0.003 6 42   -2.0126 -2.01139 0.08135 0.08131 0.08003 0.011999 0.000 3.000 0.003 6 42   -2.0126 -2.01139 0.08131 0.08003 0.011999 0.000 3.000 0.003 6 42   -2.0126 -2.01367 0.08114 0.08003 0.011999 0.000 3.000 0.003 6 42   -2.0126 -2.01367 0.08114 0.08003 0.011999 0.000 3.000 0.003 6 42   -2.0126 -2.01367 0.08114 0.08003 0.011999 0.000 3.000 0.003 6 42   -2.0126 -2.0131 0.08114 0.08003 0.011999 0.000 3.000 0.003 6 42   -2.0126 -2.0131 0.08114 0.08003 0.011999 0.000 3.000 0.003 6 42   -2.0126 -2.0131 0.08114 0.08003 0.011999 0.000 3.000 0.003 6 42   -2.0126 -2.0131 0.08114 0.08003 0.011999 0.000 3.000 0.003 6 42   -2.0126 -2.0131 0.08114 0.08003 0.011999 0.000 3.000 0.003 6 42   -2.0126 -2.01314 0.08114 0.08003 0.011999 0.000 3.000 0.003 6 42   -2.0126 -2.01314 0.08114 0.08003 0.02009 0.000 3.000 0.003 6 42   -2.0126 -2.01314 0.08114 0.08003 0.02009 0.000 3.000 0.0	417	-2.0231	-2.04388	.0813	ŝ	ខ្	0.000	3.000		•	-
-1.5731 -1.5659 0.08135 0.00063 0.01995 0.000 3.000 0.003 8 4.1 1.6731 -1.5659 0.08135 0.00063 0.01995 0.000 3.000 0.003 8 4.2 1.5744 -1.55743 0.08152 0.00003 0.01993 0.000 3.000 0.003 8 4.2 1.5844 -1.5544 0.08155 0.00003 0.01993 0.000 3.000 0.003 8 4.2 1.5845 1.15862 0.08154 0.00003 0.01993 0.000 3.000 0.003 8 4.2 1.15862 0.08181 0.00003 0.01993 0.000 3.000 0.003 8 4.2 1.15862 0.08181 0.00004 0.01993 0.0000 3.000 0.003 8 4.2 1.15862 0.08181 0.00004 0.01993 0.0000 3.000 0.003 8 4.2 1.15862 0.08181 0.00004 0.01993 0.0000 3.000 0.003 8 4.2 1.1549 1.1549 0.08181 0.08174 0.00004 0.01993 0.0000 3.000 0.0004 0.01993 0.0000 3.000 0.0004 0.01993 0.0000 3.000 0.0004 0.01993 0.0000 3.000 0.0004 0.01993 0.0000 3.000 0.0004 0.01993 0.0000 3.000 0.0004 0.01993 0.0000 3.000 0.0004 0.01993 0.0000 3.000 0.0004 0.01993 0.0000 3.000 0.0004 0.01993 0.0000 3.000 0.0004 0.01993 0.0000 3.000 0.0004 0.01993 0.0000 3.000 0.0004 0.0004 0.01993 0.0000 3.000 0.0004 0.0004 0.0000 3.000 0.0004 0.0004 0.0000 3.000 0.0000 3.000 0.0000 0.0000 0.0000 3.000 0.0000 3.000 0.0000 3.000 0.0000 3.000 0.0000 3.000 0.0000 3.000 0.0000 3.000 0.0000 0.0000 0.0000 3.000 0.0000 3.000 0.0000 0.0000 0.0000 3.000 0.	P T	-2.4090	-2.41716	.0812	ê	5	0.00	3.000		₩.	譶,
-1.5731 1.5574 0.00152 C.000003 0.01199 0.000 3.000 0.0003 0.00003 0.00003 0.00003 0.0003 0.0003 0.0003 0.0003 0.0003 0.0003 0.0	617	-2.0043	-2.01516	50.	8	<u>ë</u>	0.000	3.000		•	_
-1.5669 -1.55763 0.008132 0.00803 0.01894 0.000 3.000 0.003 8 42 -1.5669 -1.5987 0.081152 0.00803 0.01893 0.000 3.000 0.003 8 42 -1.1784  -1.5987 0.081154 0.00803 0.01893 0.000 3.000 0.003 8 42 -1.1784  -1.5987 0.081171 0.00803 0.01893 0.000 3.000 0.003 8 42 -1.1814 -1.0947 0.081171 0.00804 0.01893 0.000 3.000 0.003 8 42 -1.0814 -1.0947 0.081171 0.00804 0.01803 0.000 3.000 0.003 8 42 -1.0814 -1.0947 0.081171 0.00804 0.01803 0.000 3.000 0.003 8 42 -1.0814 -1.0947 0.081171 0.00804 0.01809 0.000 3.000 0.003 8 42 -1.0956 -1.13761 0.081171 0.00805 0.02008 0.000 3.000 0.003 8 42 -1.0957 -1.55773 0.081171 0.00805 0.02008 0.000 3.000 0.003 8 42 -1.0957 -1.05773 0.081171 0.00807 0.02009 0.000 3.000 0.003 8 42 -1.1595 -1.17166 0.081171 0.00807 0.0000 3.000 0.000 3.000 0.003 8 42 -1.1595 -1.17166 0.081171 0.00807 0.0000 3.000 0.000 3.000 0.003 8 42 -1.1725 -1.17166 0.081171 0.00807 0.0000 3.000 0.000 3.000 0.003 8 42 -1.1726 -1.18472 0.081191 0.00808 0.002017 0.000 3.000 0.003 8 42 -1.1726 -1.18472 0.081191 0.00808 0.0000 3.000 0.000 3.000 0.003 8 42 -1.1726 -1.18472 0.081191 0.008119 0.0000 0.0000 3.000 0.000 3.000 0.000	420	-1.5731	-1.56509	.081	0000	.03	000.0	3.000	6000	•	~
-1.5005 -2.01139 0.08135 0.00003 0.01895 0.000 3.000 0.0003 8 42 -1.7459 -1.74657 0.08111 0.00003 0.01893 0.000 3.000 0.0003 8 42 -1.7459 -1.74657 0.08111 0.00003 0.01893 0.000 3.000 0.0003 8 42 -1.7459 -1.74657 0.08111 0.00003 0.01893 0.000 3.000 0.0003 8 42 -1.7459 -1.15605 0.08111 0.00003 0.01893 0.000 3.000 0.0003 8 42 -1.0814 -1.0947 0.08111 0.08102 0.00004 0.01803 0.000 3.000 0.0003 8 42 -1.0814 -1.0947 0.08111 0.08102 0.00004 0.01803 0.000 3.000 0.0005 8 42 -1.0815 -1.0947 0.08112 0.00003 0.01809 0.000 3.000 0.0005 8 42 -1.0859 -1.0978 0.08113 0.00003 0.02009 0.000 3.000 0.0005 8 42 -1.0859 -1.0978 0.08113 0.00003 0.02009 0.000 3.000 0.0005 8 42 -1.0859 -1.0978 0.08113 0.00003 0.02009 0.000 3.000 0.0005 8 42 -1.0859 -1.17166 0.08113 0.00003 0.02009 0.000 3.000 0.0005 8 42 -1.1595 -1.17166 0.08113 0.00003 0.02009 0.000 3.000 0.0005 8 42 -1.1595 -1.17166 0.08113 0.00003 0.02009 0.000 3.000 0.0006 8 42 -1.4726 -1.48472 0.08113 0.00004 0.02012 0.000 3.000 0.0006 8 42 -1.4726 -1.48472 0.08113 0.00004 0.02012 0.000 3.000 0.0006 8 42 -1.4726 -1.48472 0.08113 0.00004 0.02012 0.000 3.000 0.0006 8 42 -1.4726 -1.48472 0.08113 0.00004 0.02012 0.000 3.000 0.0006 8 42 -1.4726 -1.48472 0.08113 0.00004 0.02012 0.000 3.000 0.0006 8 42 -1.4726 -1.48472 0.08113 0.00004 0.02012 0.000 3.000 0.0006 8 42 -1.4726 -1.48472 0.08113 0.00004 0.02012 0.000 3.000 0.011 8 42 -1.4726 -1.48472 0.08113 0.00004 0.02012 0.000 3.000 0.011 8 44 -1.4726 -1.48472 0.08113 0.00004 0.02014 0.0000 3.000 0.011 8 44 -1.4726 -1.48472 0.08113 0.00004 0.02014 0.0000 3.000 0.011 8 44 -1.4726 -1.48472 0.08113 0.00004 0.02014 0.0000 3.000 0.011 8 44 -1.4726 -1.48472 0.08113 0.00004 0.02014 0.0000 3.000 0.011 8 44 -1.4726 -1.48472 0.08113 0.00004 0.02014 0.0000 3.000 0.011 8 44 -1.4726 -1.48472 0.08113 0.00004 0.02014 0.0000 3.000 0.0003 3.000 0.0003 3.000 0.0003 3.000 0.0003 3.000 0.0003 3.000 0.0003 3.000 0.0003 3.000 0.0003 3.000 0.0003 3.000 0.0003 3.000 0.0003 3.000 0.0003 3.000 0.0003 3.000 0.0003 3.000 0.0003 3.000 0.0003 3.000 0.0003 3.000 0.0003 3	421-	-1.5454	-1.55743	.081	0000	.019	0.000	3.000	0.003	•	~
-1.7869 -1.78627 0.001150 0.01093 0.011993 0.000 0.0003 0.0103 0 42 -1.7863 -1.78657 0.00131 0.00003 0.011993 0.000 0.0003 0.0013 0 42 -1.1833 -1.18657 0.00131 0.00003 0.01993 0.000 0.0003 0.0013 0 42 -1.1833 -1.18657 0.00131 0.00003 0.01993 0.000 0.0003 0.0014 0.0014 -1.0354 -1.18657 0.00181 0.00003 0.012003 0.000 0.0003 0.0014 0.0014 -1.3361 -1.03361 0.00152 0.00003 0.012003 0.000 0.0003 0.0014 -1.3361 -1.03361 0.00152 0.00003 0.00003 0.0000 0.0003 0.0014 -1.3455 -1.1865 0.001813 0.00003 0.00003 0.0000 0.0004 0.0014 -1.1855 -1.186472 0.001813 0.00003 0.0000 0.0000 0.0004 0.0014 -1.1855 -1.186472 0.001813 0.00003 0.0000 0.0000 0.0014 0.0014 -1.1875 -1.18472 0.001813 0.00003 0.0000 0.0000 0.0014 0.0014 -1.1875 -1.1876 0.001813 0.00004 0.0000 0.0000 0.0014 0.0014 -1.1876 -1.001813 0.001813 0.00004 0.0000 0.0000 0.0014 0.0014 -1.1877 -1.0877 0.001813 0.00004 0.012014 0.0000 0.0014 0.0014 0.0014 -1.1877 -1.0877 0.001813 0.00004 0.012014 0.0000 0.0014 0.0014 -1.1876 -1.10174 0.001813 0.00004 0.00004 0.0000 0.0014 0.0014 0.0014 -1.1877 -1.0877 0.001813 0.00004 0.00004 0.0000 0.0014 0.0014 0.0014 -1.1878 -1.10174 0.001813 0.00004 0.00004 0.0000 0.0014 0.0014 0.0014 -1.1878 -1.10174 0.001813 0.00004 0.00004 0.0000 0.0014	422	- 2.0005	-2.01139	.081	0000	.019	0.000	3.000	0.003	•	422
-1.7349 -1.74657 0.081144 0.000033 0.010930 0.0000 3.0000 0.0013 8 42 -1.1362 -2.13662 0.081131 0.000044 0.022033 0.0000 3.0000 0.0003 8 42 -1.1204 -1.09347 0.081131 0.000044 0.022033 0.0000 3.0000 0.0003 8 42 -1.1204 -1.09347 0.081184 0.000045 0.022039 0.0000 3.0000 0.0003 8 42 -1.2204 -1.33261 0.08162 0.000043 0.011994 0.0000 3.0000 0.0003 8 42 -1.2204 -1.33261 0.08162 0.000043 0.011994 0.0000 3.0000 0.0003 8 42 -1.0204 0.018174 0.000043 0.018194 0.0000 3.000 0.0003 8 42 -1.0204 0.018174 0.000043 0.018194 0.0000 3.000 0.0004 8 42 -1.1547 1.1527 0.08183 0.00004 0.02019 0.0000 3.000 0.0004 8 42 -1.1547 0.08183 0.00004 0.022019 0.0000 3.000 0.0004 8 42 -1.1548 0.08183 0.00004 0.002014 0.0000 3.000 0.0004 8 42 -1.1548 0.08183 0.00004 0.002012 0.0000 3.000 0.0004 8 42 -1.1548 0.08183 0.00004 0.002012 0.0000 0.000 0.0004 8 42 -1.1548 0.08183 0.00004 0.002012 0.0000 0.000 0.0004 8 42 -1.1548 0.08183 0.00004 0.002012 0.0000 0.000 0.0004 8 42 -1.1548 0.08183 0.00004 0.002012 0.0000 0.000 0.0004	£23	-1.5869	-1.59887	.081	0000	.0	000.0	3.000	0.003	•	7
-2.1282 -2.13862 0.08131 0.00003 0.01933 0.000 3.000 0.0003 8 42 -1.1459 -1.1565 0.08131 0.00004 0.02003 0.000 3.000 0.0004 0.0004 0.02003 0.0	424	-I • 7349		.0814	0000	9	000.0	3.000	0.003	60	~
-1.1439 -1.15605 0.08171 0.000004 0.02003 0.000 0.0004 8 42 -1.0958 -1.09347 0.081874 0.000005 0.02008 0.000 0.000 0.0005 8 42 -1.03764 -1.93761 0.081812 0.000003 0.01099 0.000 0.000 0.0005 8 42 -1.0557 -1.03773 0.081813 0.000003 0.01099 0.000 0.000 0.0005 8 43 -1.05773 0.081813 0.000005 0.02000 0.000 0.0005 8 43 -1.0576 -1.05778 0.081813 0.000005 0.02000 0.000 0.0005 8 43 -1.1395 -1.17166 0.081879 0.000005 0.02000 0.000 0.000 0.0005 8 43 -1.1395 -1.17166 0.081879 0.000005 0.02000 0.000 0.000 0.0005 8 43 -1.1795 -1.17166 0.081879 0.000005 0.02012 0.000	425	-2.1282	-2.13862	.091	0000	.0	000.0	3.000	0.003	<b>6</b> 0	<b>624</b>
-1.0814 -1 09347 0.08174 0.08005 0.0200 0.000 0.000 0.000 0.0005 0.01014 0.0006	426	-1.1439	-1,15605	.081	88	•	0.00	3.000	100.0	<b>6</b> 0	426
-0.9658         -0.9767         0.08181         0.00005         0.02008         0.000         3.000         0.0155         8         42           -1.5374         -1.53773         0.08182         0.00004         0.01894         0.000         3.000         0.003         8         43           -1.5377         -1.53773         0.08174         0.00003         0.01894         0.000         3.000         0.003         8         43           -0.7936         -1.6778         0.08177         0.00003         0.02003         0.0000         3.000         0.003         8         43           -0.7946         -0.71966         0.08177         0.00005         0.02003         0.000         3.000         0.006         8         43           -0.7942         -0.7965         0.08179         0.00005         0.02003         0.000         3.000         0.006         8         43           -0.9320         -0.48472         0.08189         0.00005         0.02003         0.000         3.000         0.006         8         43           -0.9320         -0.48472         0.08199         0.00006         0.02001         0.000         3.000         0.006         8         43	427	-1.0814	-1 09347	.0817	0000	•	0.5.0	3.000	0.005	<b>e</b> c	~
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-1.0859         -1.07398         0.08174         0.00005         0.022005         0.000         3.000         0.005         8         43           -0.9320         -0.9320         0.0010         3.000         0.006         8         42           -0.7320         -0.7420         0.0010         3.000         0.006         8         43           -1.1595         -1.17166         0.08170         0.00005         0.02012         0.000         3.000         0.004         8         43           -0.7420         -0.6325         0.00105         0.02012         0.000         3.000         0.004         8         43           -0.7420         -0.6472         0.00105         0.02012         0.000         3.000         0.004         8         43           -0.7420         -0.6473         0.00105         0.02017         0.000         3.000         0.004         8         43           -0.7420         -0.6873         0.00106         0.02021         0.000         3.000         0.001         8         43           -0.5776         -0.6873         0.00106         0.0202         0.000         3.000         0.001         9         44           -0.4767         -	430	-1.5457		.0815	0000	90.	0.000	3.000	•	<b>&amp;</b>	430
-0.7036         -0.54379         0.08183         0.000005         0.02016         0.000         3.000         0.000         8         43           -1.1595         -0.71966         0.08177         0.00005         0.02016         0.000         3.000         0.006         8         43           -0.7036         -0.71966         0.08183         0.00005         0.02012         0.000         3.000         0.006         8         43           -0.7320         -0.94379         0.08183         0.00005         0.02017         0.000         3.000         0.006         8         43           -1.4726         -1.94379         0.08183         0.00006         0.02017         0.000         3.000         0.006         8         43           -1.4726         -1.94379         0.08183         0.00006         0.02017         0.000         3.000         0.0018         43           -1.4726         -1.94372         0.08178         0.00006         0.02017         0.000         3.000         0.0118         43           -0.4758         -0.58578         0.08213         0.00006         0.02022         0.000         3.000         0.0118         44           -1.0179         -1.02868         0	<b>4</b> 31	-1.0859		.0817	0000	.0200	0.000	3.000	•	<b>œ</b>	431
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-0.4594 -0.45911 0.00215 0.00006 0.02025 0.000 0.0114 8 44 -0.7086 -0.71966 0.02015 0.00006 0.02019 0.000 0.008 8 44 -0.5046 -0.61519 0.02214 0.00006 0.02019 0.000 0.008 8 44 -0.1687 -0.17626 0.08234 0.00006 0.02019 0.000 0.009 8 44 -0.1514 -0.1881 0.08237 0.00006 0.02036 0.000 0.009 0.009 8 44 -0.554 -0.70741 0.08158 0.00005 0.02036 0.000 0.009 0.009 8 44 -0.1581 -0.1657 0.08237 0.00006 0.02036 0.000 0.009 0.009 8 44	744	740.4	3:	7000		10707	•		•	o -	
-0.1514 -0.1751 0.00006 0.02016 0.000 0.008 44 -0.1687 -0.17526 0.08234 0.00006 0.02035 0.000 0.000 0.009 8 44 -0.1514 -0.17626 0.08237 0.00006 0.02035 0.000 0.000 0.009 8 44 -0.1514 -0.17681 0.08237 0.00006 0.02036 0.000 0.000 0.009 8 44 -0.1514 -0.17681 0.08237 0.00006 0.02036 0.000 0.000 0.009 8 44 -0.1514 -0.17681 0.08237 0.00006 0.02036 0.000 0.009 0.009 8 44	5 7 7	27.0	7	7000		777		•	•	<b>-</b> 0	•
-0.1687 -0.1179 0.08234 0.00006 0.02019 0.000 3.000 0.009 8 44 -0.1687 -0.17626 0.08236 0.00006 0.02035 0.000 3.000 -0.443 1 44 -0.1514 -0.17681 0.08237 0.00006 0.02036 0.000 3.000 -0.127 1 44 -0.4564 -0.70741 0.08158 0.00005 0.42016 0.000 3.000 0.008 8 44 -0.1581 -0.16557 0.06406 0.42035 0.064 3.000 -0.166 1 45	***	407	7104	1707		2020		•	÷	o es	•
-0.1667 -0.1765 0.08234 0.00004 0.02035 0.000 3.000 -0.443 1 444 -0.1514 -0.1765 0.08237 0.00004 0.02036 0.000 3.000 -0.127 1 444 -0.1514 -0.17681 0.08237 0.00004 0.02036 0.000 3.000 -0.127 1 444 -0.5564 -0.70741 0.08158 0.00005 0.02016 0.000 3.000 0.008 8 444 -0.1581 -0.1657 0.06237 0.06006 0.02035 0.063 3.000 -0.126 1 45			֝֟֝֓֓֓֓֓֓֓֓֓֓֓֓֓֓֓֓֓֓֓֓֓֓֓֓֓֓֓֓֓֓֓֓֓֓֓	4100		1000		•	? 9	D 6	7 4
-0.1514 -0.17681 0.08237 0.00004 0.02036 0.000 3.000 -0.127 1 444 -0.1514 -0.17681 0.08158 0.00004 0.02036 0.000 3.000 -0.127 1 444 -0.4564 -0.70741 0.08158 0.00005 0.02016 0.000 3.000 0.0068 8 444 -0.1581 -0.1657 0.06006 0.02035 0.060 3.000 -0.166 1 45	9 ,	5	1613	0787		1070		•	•	D •	ř٠
-0.1514 -0.1657 0.06006 0.02036 0.000 3.000 0.068 8 44	· ·	901.	70/1	2000		.020.		2000	٠.	٠.	
7 -0.5557 -0.16557 0.06006 0.02035 0.060 3.000 -0.166 1 45	D ( )	7	10.1	2290.		.070		3 8	~ (	<b>→</b> •	
1 001:01 000:01 0:00:01 0:00:01 0:00:01 0:00:01 0:00:01 0:00:01 0:00:01 0:00:01 0:00:01 0:00:01 0:00:01 0:00:01	A 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4	0,00	•	718G.		1075	3 6			<b>v</b> -	
	95	•130	9	6750.	3	220.	•	0000	:	-	20

TABLE A-1 (Continued)

1,4	Mean	Conditi Variance	Conditional Moments	its 4th	α	α	۷.	Trop	Subtoot
•		א שו דשוורם	nic	# CE	, L	£2	¥	lype	Subject
•	0.38588	0.08275	0.00005	0.02054		2.999	-0.003	<b>6</b> 0	451
Ŷ	.14528	P	.000c	0.02036	•	ŝ	-0.068		765
0	50166.0	90.	0000	9	•	90.	-0.003	<b>\$</b>	453
P	9000	-0.5	2000	1+020-0	•	8	-0.036	<b>5</b> 0 (	404
<b>5</b>	619619	0.08263	90000	5 6	0000	3 6	0000	<b>6</b> 6	
<b>,</b> c	0.50179			0.020.0	• •	2,999	200-0-	o <b>a</b> c	651
. 6	EK324	082	0000	6	•	6	-0.002	, ec	458
· · ·	7339	80.	800	.0206	•	.99	100.0-	60	550
	.78427	.082	è	.02	•	•99	-0.00	<b>c</b> c	746
	. 66350	.982		19020.0	9	• 99	-0-c31	•	194
	. 72464	.082	Ē	.02	ŝ	666*2	-0.001	<b>6</b> 0	462
_	.08455	83	ė	÷.	•	0	-0.000	<b>c</b> o	463
	.25750	.083	•	ĭ	9	.99	-0.000	€0	797
_	. 50515	.082	•	۰0	8	66.	-0.002	•0	465
<b>6</b> 0	. 82512	.0	•	ë	ģ	5.999	000-0-	<b>6</b> 0	466
	. 40318	.082		0.02065	9	56.	0000-	•	467
-	•	9		•05	٩	Ď	-0.000	€0	468
~	65179	82	•	٠ <u>0</u>	• 000	56.	-0.000	€0	594
2	. 52725	ç	-0.0003	٠	.000	2.99	-0.001	œ	4 70
•	-36882	.082	•			99	000.0-	€	471
· ·	. 44 393	.082	•	0.02064	0000	5.999	-0.000	<b>6</b> 0	115
<b>8</b> 0 ·	58140	-082			8	66.	10010-	€0 -	473
	2961572	86	-0.00305	0.02038		8		•	***
<b>.</b>	1/646	290.		.02065	000.0	66.	000-0-	<b>1</b> 0 (	
	01077	700.	70000-0-	C0020-0	•			<b>D</b> •	
	22469			******	•	5 5 5 5 5 5 5 5 5 5 5 5 5 5 5 5 5 5 5	<b>∍</b> €	D <b>e</b>	7.1
	88078		• "	220	•		100	o •	٠,
	.66680	9	0000	0.02060	) C	000		<b>0 €</b>	
•	.974F4	0827	9			2,000	ò	•	461
	74414	082	9	0.02058	9	2.999	-0.002	•	482
. 60	e4529	0.08279	9	0.02056	0	2.999	9	•	4.83
•	. 56088	9		0.02062		•	100.0-	₩	+0+
_	16810.	80.	٠,	0.02051	000.0	3.000	é	•	485
	. 61 354	0.08281	8	0.02057	0.00	5.999	-0.002	•	484
	.48831	٠,	-0.0006	0.02035	0.00	3.000	ô	4	401
2	. 71623	9	-0.00005	0.02028	0.00	3.000	0.010	•	484
2	1.20171	٦	-0-0000	0.02045	0.00.0	3.000	۰	€0	465
~	. 25004	٩	-0.00006	0.02043	ě	3.000	٠	•	<b>†</b>
0	. 51 703	0.08209	-0.0000-	0.02022	٠	3.000	900.0	€0	151
~	. 19960	ó	-0.00005	0.02025	٠.	3.000	0.00	•	254
-	. 91 700	9	ŝ	0.02022	٠	3.000	•	•	493
	. 11069	٠.	0000	0.02028	000.0	3.000	۰	•	757
~	. 79960	٦	.0000	0.02025	000.0	3.000	ŝ	€	495
	.49688	9	.0000	0.02035	•	3.000	•05	•	454
683 2	2.19960	0.08216	.0000	0.02025	•	3.000	0.00	•	457
	.41362	.0824	88	0.02030	٠	3.000	=	4	400
50 2	. 51 700	•0850	-0.00005	0.02022	000.0	3.000	9000	•	455
	. 19960	.0821	0000	0202	•	3.00%	ó	•	200

TABLE A-2

The Estimated Conditional Moments of au , Given the Maximum Likelihood Estimate,  $eta_1$  ,  $eta_2$  and the Criterion  $\kappa$  for the 500 Hypothetical Subjects, in Degree 4 Case, Bas. d upon Subtest 4.

The property of the propert		(		Conditional	ional Moments	nts					
1.2.4430   2.2.48320   0.08333   0.08004   0.01104   0.080   2.497   2.24530   2.28430   0.08333   0.08004   0.011104   0.080   2.497   2.24530   2.28430   0.08333   0.08004   0.011104   0.080   2.497   2.24530   2.28430   0.08333   0.08004   0.011104   0.080   2.497   2.24530   2.24530   0.08333   0.08004   0.011104   0.080   2.497   2.24530   2.24530   0.08333   0.08004   0.011104   0.0800   2.497   2.24530   2.24530   0.08333   0.08004   0.021104   0.0800   2.497   2.24530   2.24530   0.08333   0.08004   0.021104   0.0800   2.497   2.24530   2.24530   0.08333   0.08004   0.021104   0.08004   0.021104   0.08004   2.497   2.24530   0.08333   0.08004   0.021104   0.08004   0.021104   0.08004   2.497   2.24530   0.08333   0.08004   0.021104   0.08004   0.021104   0.08004   2.497   2.24530   0.08004   0.021104   0.02104   2.24530   2.24530   0.08004   0.021104   0.02104   0.02104   2.24530   2.24530   0.08004   0.02104   0.02104   0.02104   0.02104   2.24530   2.24530   0.08333   0.08333   0.08333   0.02104   0	Subject	<b>*</b>	Mean	Variance	3rd	4th	β <sub>1</sub>	β <sub>2</sub>	¥	Type	Subject
1, 1, 1, 1, 1, 1, 1, 1, 1, 1, 1, 1, 1,	-		-2.88020				000			:	•
1, 2, 2, 2, 2, 2, 2, 2, 2, 2, 2, 2, 2, 2,	• •	in	02000		•	90170		1669		<b>.</b>	- 1
2. 55959         C. 60010	, r	•	-2.68373	0.00303		0.120.0		2 001	150.01	D <b>4</b>	<b>~</b>
1.2   1.2	!		-2.68020	20000	3	A1170 0	200	2 967		<b>.</b>	n •
1.2.1547   2.15471   0.00151   0.00000   0.00110   0.0000   0.2597   0.00000   0.00110   0.0000   0.00110   0.0000   0.00110   0.0000   0.00110   0.0000   0.00110   0.0000   0.00110   0.0000   0.00110   0.0000   0.00110   0.0000   0.00110   0.0000   0.00111   0.0000   0.00110   0.0000   0.00110   0.0000   0.00111   0.0000   0.00111   0.0000   0.00111   0.0000   0.00111   0.0000   0.00111   0.0000   0.00111   0.0000   0.00111   0.0000   0.00111   0.0000   0.00111   0.0000   0.00111   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000	·	10	-2.62621	0.08397	8	0.02110		2 997		•	, u
1.5	٠	•	-2,36918	•	•	6	900	2.997		•	•
9 - 2-34518 - 2-346173	^	2	-2.68373	083	0.0001	.021	0.000	2.997	000-0-	a a	
1.	•	N	-2.68373	9	0.00001	.021	0.000	2,007	000	• <b>«</b>	٠ «
10		7	-2.36918	9	90000-0-	0210	00.00	2.997	-0.001	•	y
1	1	7	-2.39238	.083	-0.00006	0.02106	0.1.30	2.997	-0.001	•	101
12		N	-2.68373	.083	0.0001	0.02110	0.000	2.997	0000-0-	•	:=
13	12	Ň	-2.34402	.083	-0.00001	0.02105	66.0	2.997	100-0-	90	12
1.	13	4	-1.56009	0.08331	-0.00013	0.02082	0.0.0	2.999	-0.010	•	13
15 - 2-0411		Ň	-2.39187	0.08383	-0.0000	0.02103	0000	2.997	-0-001	•	*
14	1	Ň	-2.05703		-0.00012	0.02089	0.00	2.998	-0.006	<b>4</b> 0	15
17		Ň	-2.14615	0.08358	-0.00011		0000	2.998	-0.004	•	16
15		Ň	-2.22104	0.08367	-0.0000		000	2.998	-0.003	• •	11
19         -1.1565         -2.1565         -2.1565         -2.1565         -2.1565         -2.1565         -2.1565         -2.1565         -2.1565         -2.1565         -2.1573         0.08315         -0.00014         0.02024         0.0000         3.000           22         -1.8776         -1.8782         0.08303         -0.00014         0.02068         0.000         3.000           24         -2.1282         -2.14613         0.08376         -0.00014         0.02024         0.000         2.999           25         -1.6732         -1.68243         0.08376         -0.00014         0.02024         0.000         2.999           26         -1.0738         -1.68245         0.08276         0.000         3.000         3.000           27         -1.0738         -1.6286         0.08276         0.000         3.000         3.000           27         -1.0738         -1.0296         0.00114         0.02024         0.000         3.000           27         -1.0797         -1.0294         0.08218         -0.00114         0.02024         0.000         3.001           28         -1.0694         0.08211         -0.00114         0.02021         0.000         3.001           29		7	-2.36918	0.08331	-0.0000	•	000	2.997	-0.001	• •	=
20         -1.8494         -1.86199         0.08315         -0.07014         0.02031         0.0000         2.999           21         -1.3325         -1.37871         0.08227         -0.00014         0.02031         0.0000         3.000           23         -1.8130         -1.82435         0.08309         -0.00014         0.02094         0.0000         2.999           24         -1.8743         -1.88245         0.08185         -0.00014         0.02094         0.000         2.999           25         -1.6738         -1.68245         0.08185         -0.00014         0.02094         0.000         3.000           26         -1.6738         -1.68245         0.08185         -0.00014         0.02094         0.000         3.000           27         -1.8624         -1.69626         0.08187         -0.00014         0.02007         0.000         3.000           28         -1.6976         -1.6918         -0.00014         0.02007         0.000         3.000           29         -1.6964         -1.6918         -0.00014         0.02007         0.000         3.000           29         -1.6964         -1.6918         -0.00014         0.02004         0.000         3.000		7	-2.17513	0.08362	-0.00010	0.02096	0.00	2.998	-0.003	•	16
21         -1,332         -1,3725         -1,3771         0,00214         0,02018         0,0000         2,990           23         -1,8130         -1,8243         0,00349         -0,00014         0,02018         0,0000         2,998           24         -1,182         -2,18415         0,00359         -0,00011         0,02054         0,0000         2,998           25         -1,026         -1,02965         0,00186         -0,00014         0,02054         0,0000         3,000           26         -1,026         -1,02965         0,00186         -0,00014         0,02057         0,000         3,000           27         -1,026         -1,02965         0,00186         -0,00014         0,02057         0,000         3,000           27         -1,026         -0,0017         0,00204         0,02004         0,0000         3,000           27         -1,039         -1,0017         0,0017         0,00204         0,0000         3,000           28         -1,0426         -1,0018         -0,00014         0,0200         3,000         3,000           29         -1,0518         -1,0018         -0,00014         0,0200         3,000         3,000           21	20	,	-1. £6139	0.08315	-0.000-	0.02074	0000	2.999	-0-017	, <b>c</b> c	20
22         -1.7776         -1.78852         0.003393         -0.00014         0.02064         0.000         3.000           23         -1.6130         -1.82433         0.00349         -0.00014         0.02041         0.02064         0.000         2.999           24         -1.6138         -1.6613         0.00276         0.000         2.999         2.999           25         -1.0262         -1.0206         0.00185         -0.00014         0.02054         0.000         3.000           26         -1.0262         -1.02076         0.00185         -0.00014         0.02071         0.000         3.000           27         -1.5864         -1.5902         0.00178         -0.00014         0.02077         0.000         3.000           27         -1.5864         -1.6977         -0.00178         -0.00014         0.02064         0.000         3.000           29         -1.6164         -1.6177         -0.00178         0.02064         0.000         3.000           21         -1.6164         -1.00179         0.00174         0.02064         0.000         3.000           22         -1.6164         -1.6274         0.00187         -0.00014         0.02064         3.000      <	217	-	1.33	0.08227	-0.00013	0.02031	000	3.001	0.012	90	27
23         -1.8130         -1.8243         -0.00014         0.00071         0.000         2.999           24         -2.12612         -2.14613         0.08285         -0.00011         0.020594         0.000         3.000           25         -1.6738         -1.68285         0.08185         -0.00014         0.020592         0.000         3.000           27         -1.6838         -1.6738         -0.08178         -0.00014         0.02051         0.000         3.000           27         -1.6938         -1.70315         0.08178         -0.00014         0.02061         0.000         3.000           29         -1.6938         -1.70315         0.08278         -0.00014         0.02061         0.000         3.000           20         -1.6936         -0.08278         -0.00014         0.02061         0.000         3.000           21         -1.6937         -1.0634         0.08278         -0.00014         0.02061         3.000           22         -1.6937         -1.0634         0.0001         0.02061         0.000         3.000           23         -1.6947         -0.08212         -0.00014         0.02061         0.000         3.001           24         -1.6957<	22	_	1.7885	0.08303	-0.00014	0.02068	0.000	3.000	-0.030	; 	22
24         -2.1282         -2.14615         0.08356         -0.00014         0.02059         0.0000         2.996           25         -1.6738         -1.68735         -0.00014         0.02059         0.000         3.000           27         -1.6738         -1.67365         0.08178         -0.00014         0.02051         0.000         3.000           27         -1.5864         -1.59626         0.08178         -0.00014         0.02061         0.000         3.000           29         -1.6938         -1.6977         0.0004         0.02067         0.000         3.000           29         -1.6936         -1.7015         0.08279         -0.0014         0.02067         0.000         3.000           21         -1.6276         -1.6574         0.08187         -0.0014         0.02062         0.000         3.000           21         -1.6577         0.08187         -0.0014         0.0207         0.000         3.001           21         -1.6577         0.0827         -0.0011         0.0207         0.000         3.001           22         -1.6577         0.0827         -0.0011         0.0207         0.000         3.001           23         -1.3560	23	_	1.8243	0.08309	-0.00014		0.00	2.999	-0.022	· 60	73
25         -1.6738         -1.68295         0.08285         -0.00016         0.02251         0.000         3.000           26         -1.0262         -1.02985         0.08185         -0.00019         0.02261         0.000         3.000           27         -1.5846         -1.6718         -0.00014         0.02262         0.000         3.000           29         -1.6936         -1.6718         -0.00014         0.02262         0.000         3.000           30         -1.6936         -1.6264         0.08279         -0.00014         0.02263         0.000         3.000           31         -1.6166         -1.6574         0.08279         -0.00014         0.02203         0.000         3.000           31         -1.6166         -1.6576         0.08279         -0.00014         0.02203         0.000         3.000           31         -1.6167         -1.6560         0.08212         -0.00010         0.02203         0.000         3.001           32         -1.2369         -1.23601         0.08212         -0.00011         0.02203         0.000         3.001           32         -1.2369         -1.23601         0.08212         -0.00011         0.02203         0.000         3		Ň	2.14	0.08358	-0.00011	•	0.000	2.998	+00.0-	60	54
26         -1.0262         -1.0265         -0.0016         0.00201         0.0000         3.000           27         -1.5864         -1.59626         -0.00014         0.02202         0.000         3.000           29         -1.6936         -1.70315         0.00218         -0.00014         0.02202         0.000         3.000           29         -1.6936         -1.70315         0.00266         -0.0001         0.02206         0.000         3.000           29         -1.6936         -1.64264         0.08234         0.02266         0.000         3.000           21         -1.6957         -1.06346         0.08231         -0.00014         0.02264         0.000         3.000           22         -1.6957         -1.06346         0.08212         -0.00013         0.02203         0.000         3.001           23         -1.2596         -1.36502         0.08212         -0.00013         0.02203         0.000         3.001           24         -1.3596         -1.36502         0.08212         -0.00013         0.02203         0.000         3.001           25         -1.3596         -1.36502         0.08203         -0.00013         0.0109         3.001           26 <td></td> <td>j</td> <td>-1.68295</td> <td>0.08285</td> <td>- 91000*0-</td> <td>0.02059</td> <td>0.000</td> <td>3.000</td> <td>-0.528</td> <td>-</td> <td>25</td>		j	-1.68295	0.08285	- 91000*0-	0.02059	0.000	3.000	-0.528	-	25
27         -1.5884         -1.59626         0.08270         -6.00014         0.02052         0.0000         3.000           29         -0.9716         -0.078178         -0.00014         0.02061         0.000         3.000           29         -1.6354         -1.60178         -0.00014         0.02061         0.000         3.000           21         -1.616         -1.6274         0.08278         -0.00014         0.02062         0.000         3.000           21         -1.616         -1.62794         0.08278         -0.00014         0.02062         0.000         3.000           21         -1.616         -1.62794         0.08231         -0.00019         0.02033         0.000         3.001           22         -1.656         -1.08672         0.08231         -0.00013         0.02034         0.000         3.001           24         -1.5216         -1.23601         0.08231         -0.00013         0.02034         0.000         3.001           25         -1.1597         0.08231         -0.00013         0.02034         0.000         3.001           26         -1.1596         0.08231         -0.00013         0.02034         0.000         3.001           25		Ä	-1.02985	0.08185	-0.00010	0.02011	0.000	3.001	0.005	•	<b>5</b> €
29         -0.9676         -0.97112         0.000178         -0.00007         0.0000         3.001           29         -1.6278         -1.70315         0.00266         -0.00014         0.02060         0.000         3.000           21         -1.6738         -1.6574         0.08189         -0.00014         0.02069         0.000         3.000           21         -1.616e         -1.6574         0.08189         -0.00012         0.02069         3.001           22         -1.616e         -1.6574         0.08189         -0.00013         0.02074         0.000         3.001           23         -1.23596         -1.36502         0.08231         -0.00013         0.02024         0.000         3.001           24         -1.23596         -1.36502         0.08231         -0.00013         0.02024         0.000         3.001           25         -1.3596         -1.36502         0.08211         -0.00013         0.02024         0.000         3.001           26         -1.3596         -1.36502         0.08231         -0.00013         0.02034         0.000         3.001           27         -1.3596         -1.36502         0.08231         -0.00013         0.02066         0.000	Ì	ä	-1.59626	0.08270	-0.00014	0.02052	0000	3.000	0.050	4	12
29         -1.6936         -1.70315         0.09268         -0.00014         0.02060         0.0000         3.000           21         -1.6826         -1.6978         -0.08286         -0.00014         0.02060         0.0000         3.000           21         -1.6826         -0.08275         -0.00014         0.02013         0.0000         3.000           22         -1.0634         0.08189         -0.00010         0.02034         0.000         3.001           24         -1.2356         -1.06342         0.08231         -0.00013         0.02034         0.000         3.001           25         -1.2356         -1.06342         -0.00013         0.02234         0.000         3.001           26         -1.3596         -1.35502         0.08231         -0.00013         0.02034         0.000         3.001           27         -1.2356         0.08231         -0.00013         0.02204         0.000         3.001           26         -1.1457         -1.1526         0.08291         -0.00019         0.0199         0.000         3.002           37         -0.4530         0.08149         -0.00004         0.01994         0.000         3.002           41         -0.5430 <td></td> <td>ö</td> <td>-0.57112</td> <td>0.08178</td> <td>-0.00009</td> <td>0.02007</td> <td>00000</td> <td>3.001</td> <td>0.004</td> <td>60</td> <td>28</td>		ö	-0.57112	0.08178	-0.00009	0.02007	00000	3.001	0.004	60	28
33         -1.6826         -1.69178         0.08286         -0.00014         0.02060         0.000         3.000           21         -1.6168         -1.65264         0.08273         -0.00014         0.02024         0.000         3.001           22         -1.2315         -1.06344         0.08231         -0.00012         0.02024         0.000         3.001           24         -1.2315         -1.23602         0.08231         -0.00013         0.02024         0.000         3.001           25         -1.3596         -1.35602         0.08231         -0.00013         0.02024         0.000         3.001           26         -1.3596         -1.35202         0.08143         -0.00013         0.01990         0.000         3.001           37         -0.4598         -0.50365         0.08143         -0.00014         0.02062         0.000         3.002           38         -1.7123         -1.72394         0.08291         -0.00014         0.01994         0.000         3.002           40         -0.6597         -0.62656         0.08145         -0.00005         0.01993         0.000         3.002           41         -0.6532         -0.000145         -0.00005         0.01993	52		-1.70315	0.09288	-0.00014	0.02061	0000	000°E	-0-132		52
21         -1.616e         -1.62504         0.08175         -0.00010         0.02013         3.0001           32         -1.06344         0.08189         -0.00012         0.02024         0.000         3.001           32         -1.3596         -1.35602         0.08212         -0.00013         0.02024         0.000         3.001           24         -1.2356         -1.06342         0.08212         -0.00013         0.02034         0.000         3.001           35         -1.3596         -1.35602         0.08221         -0.00011         0.02018         0.000         3.001           36         -1.1526         0.08220         -0.00011         0.012018         0.000         3.001           37         -1.3596         0.08143         -0.00014         0.01994         0.000         3.002           38         -1.7123         -1.72194         0.08145         -0.00019         0.01994         0.000         3.002           40         -6593         -0.62646         0.08149         -0.00005         0.01994         0.000         3.002           41         -0.633         -0.63149         -0.00005         0.01992         0.000         3.002           42         -0.433 <td>8</td> <td>ä</td> <td>1.69178</td> <td>0.08286</td> <td>-0.00014</td> <td>0.02060</td> <td>0000</td> <td>3.000</td> <td>-0.222</td> <td></td> <td>30</td>	8	ä	1.69178	0.08286	-0.00014	0.02060	0000	3.000	-0.222		30
1.3596	=======================================	ü	-1.62504	0.08275	-0.00014	0.02054	0.00	3.000	0.677	J	16
33         -1.3596         -1.	<b>2</b> :	_	-1.06344	.0818	-0.00010	0.02013	2.000	3.001	ŝ	<b>6</b> 0	32
24         -1.2315         -1.233501         0.082312         -0.000013         0.02034         0.0000         3.001           35         -1.3596         -1.35502         0.08231         -0.000013         0.01939         0.000         3.001           37         -0.4598         -0.50365         0.08143         -0.000014         0.01990         0.000         3.002           37         -0.4598         -0.50365         0.08143         -0.000014         0.02662         0.000         3.002           38         -1.7123         -1.7234         0.08149         -0.00001         3.002         -0           40         -0.6537         -0.6256         0.08149         -0.0000         3.002         -0           41         -0.6337         -0.6256         0.08149         -0.0000         3.002         -0           42         -0.6337         -0.49776         0.08145         -0.0000         3.002         -0           42         -0.4977         0.08145         -0.0000         0.01991         0.000         3.002           43         -0.3367         0.08145         -0.0000         0.01991         0.000         3.002           44         -0.3367         0.08146 <t< td=""><td>33</td><td>1.359</td><td>-1.36502</td><td>0.08231</td><td>-0.00013</td><td>0.02033</td><td>0000</td><td>3.001</td><td><u>.</u></td><td><b>.</b></td><td>e)</td></t<>	33	1.359	-1.36502	0.08231	-0.00013	0.02033	0000	3.001	<u>.</u>	<b>.</b>	e)
1.3596	<b>5</b> 2	1,231	-1.23601	0.08212	-0.00012	0.02024	0.00	3.001	0.00°	<b>6</b> 0	34
35         -1.1592         -1.1592         -1.1592         -1.1592         -1.1592         -1.1592         -1.1592         -1.1592         -1.1592         -1.1592         -1.1593         -1.1593         -1.1593         -1.1593         -1.1593         -1.1593         -1.1593         -1.1513         -1.	5:	1.359	-1-36502	0.08231	-0.00013	0.02033	0.00	3.001	0.013	<b>c</b> o (	E :
37         -0.4598         -0.00003         0.01990         0.0009         3.002           39         -0.4538         -0.00014         0.002062         0.000         3.002         -0.000           39         -0.6537         -0.6135         -0.00005         0.01993         0.000         3.002           40         -0.6337         -0.6145         -0.00005         0.01993         0.000         3.002           41         -0.5636         0.08145         -0.00004         0.01992         0.000         3.002           42         -0.6336         0.08145         -0.00004         0.01992         0.000         3.002           44         -0.5636         0.08145         -0.00004         0.01992         0.000         3.002           45         -0.3361         0.08145         -0.00004         0.01991         0.000         3.002           45         -0.5367         -0.08145         -0.00004         0.01991         0.000         3.002           46         -0.3367         -0.08146         -0.00004         0.01991         0.000         3.002           46         -0.3367         -0.08140         0.00004         0.01991         0.000         3.002 <td< td=""><td>ę:</td><td>1 - 1 49</td><td>975 41 •1-</td><td>00290.0</td><td>11000-0-</td><td>01070-0</td><td>0000</td><td>100°E</td><td>703.0</td><td><b>s</b>o (</td><td>U 1</td></td<>	ę:	1 - 1 49	975 41 •1-	00290.0	11000-0-	01070-0	0000	100°E	703.0	<b>s</b> o (	U 1
39         -1.7.23         -0.0001         -0.0000         -0.	76	6.4.4.0 6.4.4.0	-0.50365	0.08143	-0.00003	0.01990	0.00	3.002	030.0	æ •	31
41         -0.6336         -0.61695         -0.00005         0.01993         0.000         3.002           41         -0.6336         -0.61695         -0.00004         0.01993         0.000         3.002           42         -0.6536         -0.61695         -0.00004         0.01992         0.000         3.002           43         -0.6381         -0.61692         -0.000         3.002         0.002           44         -0.33271         0.08138         -0.00001         0.01992         0.000         3.002           45         -0.336         -0.55732         0.08138         -0.00001         0.01991         0.000         3.002           46         -0.3367         -0.08138         -0.00001         0.01991         0.000         3.002           46         -0.3367         -0.08138         -0.00001         0.01998         0.000         3.002           46         -0.1088         -0.108140         0.00002         0.01998         0.000         3.002           47         -0.1088         -0.1011         0.08140         0.00002         0.01999         0.000         3.002           49         -0.1051         -0.01052         0.01999         0.000         3.002	<b>E</b>	77.	*617/-1-	16790.0	*1000-0-	79070-0		000	20.0-	، ⊷	D (
-0.5538 -0.55750 0.00149 -0.00004 0.01993 0.000 3.002 0.0538 0.003776 0.001495 0.00004 0.01992 0.000 3.002 0.00321 0.03271 0.00145 0.00004 0.01992 0.000 3.002 0.00321 0.03271 0.00145 0.00001 0.01992 0.000 3.002 0.003381 0.03381 0.00148 0.00001 0.01991 0.000 3.002 0.003387 0.3387 0.00146 0.00001 0.01991 0.000 3.002 0.01981 0.001981 0.000 3.002 0.001981 0.001981 0.000 3.002 0.001981 0.001981 0.0000 3.002 0.001981 0.001981 0.0000 3.002 0.000 0.0000 3.002 0.000 0.0000 3.002 0.000 0.00000 0.0000 0.0000 0.0000 0.0000 0.0000 0.0000 0.0000 0.0000 0.0			07672.0	;	20000-	5;	0000	3.002	100.0	, 100	66
-0.2542 -0.5672 -0.00004 0.01992 0.000 3.002 0.002 0.003 0.0	<b>?</b> :		-0.02030	200	-00000-0-	5;	0000	70005	100.0	<b>D</b> (	<b>5</b> .
0.0381         0.03871         0.00145         0.00004         0.01990         0.000         3.002         0.002           0.0381         0.03813         0.00004         0.01992         0.000         3.002         0.002           0.3862         0.08136         -0.00004         0.01991         0.000         3.002         0.002           -0.387         0.08145         -0.00004         0.01991         0.000         3.002         0.002           -0.387         0.08145         -0.00001         0.01991         0.000         3.002         0.000           -0.1081         -0.11381         0.08140         0.00002         0.01999         0.000         3.002           0.1081         -0.1012         0.08140         0.00012         0.01999         0.000         3.002           0.4122         0.40663         0.08178         0.00010         0.01991         0.000         3.002           -0.0568         -0.01208         0.08172         0.00004         0.00004         0.000         3.002	<b>;</b> ;	10.064	-0.26720	186	*0000°0-	ទុះ	0000	3.00.5	100.0	10 (	<b>-</b> (
0.0381 0.03271 0.08145 0.08064 0.01992 0.000 3.002 0 0.03842 0.0813842 0.081384 0.0801 0.01991 0.01992 0.0802 0.0802 0.0813842 0.08145 0.0801 0.01991 0.081981 0.0802 0.0802 0.081387 0.08138 0.08001 0.01991 0.081981 0.0802 0.0802 0.081387 0.08138 0.08002 0.01998 0.0802 0.0802 0.081381 0.08142 0.08002 0.08188 0.0801 0.081981 0.08142 0.08178 0	7.	54.0	01174.0-	160	-0.00003	5	0000	3.002	0.000	<b>30</b> (	74
-0.5376 -0.53782 0.08149 -0.00001 0.01988 0.000 3.002 0 0 0.5536 -0.55732 0.08149 -0.00004 0.01991 0.000 3.002 0 0 0.3397 -0.33902 0.000138 0.0001 0.01991 0.000 3.002 0 0 0.01981 0.000 3.002 0 0 0.01981 0.000 3.002 0 0 0.01981 0.000 3.002 0 0 0.01981 0.000 3.002 0 0 0.01981 0.000 3.002 0 0 0.01981 0.000 3.002 0 0 0.0058 0.001788 0.00010 0.002008 0.000 3.002 0 0 0 0.0058 0.001788 0.001788 0.00010 0.01208 0.000 3.002 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	FF •	0.038	0.03271	.0814	\$0000°0	9	0000	3.002	100.0	<b>E</b> O (	門) · 古
-0.3347 -0.35732 0.08145 -0.00004 0.01991 0.000 3.002 0 -0.3347 -0.33902 0.08140 0.00001 0.01988 0.000 3.002 0 -0.1081 -0.11012 0.08140 0.00002 0.01989 0.000 3.002 0 0.4122 0.40663 0.08178 0.00010 0.02008 0.000 3.002 0 -0.0658 -0.01208 0.08143 0.00004 0.01991 0.000	3 ·	0.332	-0.33692	.0813	•	٠	00000	3.002	0000	<b>s</b> o (	4 1
-0.3347 -0.33902 0.08139 -0.00001 0.01988 0.000 3.002 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	42	0.553	-0.55732	.081	•	٠	0000	3.002	0.001	<b>c</b>	<b>4</b>
-0.1088 -0.11381 0.08146 0.00002 0.01989 0.000 3.002 0 0.1089 0.000 0.000 0.000 0.1081 0.0001 0.0000 0.000 0.000 0.000 0.1081 0.0001 0.0001 0.0000 0.0	<b>4</b>	0.334	-0.33902	0.08138	•	9	0000	3.002	0.000	<b>4</b> 0	46
-0.1051 -0.11012 0.08140 0.00002 0.01989 0.000 3.002 0.002 0.4122 0.40663 0.08178 0.00010 0.02008 0.000 3.002 0.00.00588 -0.01208 0.08143 0.00004 0.01991 0.000 3.002 0.000	47	0.108	-0.11381	,081	٠,	5	0000	3.002	0000	<b>G</b> D	. 47
0.4122 0.4063 0.08178 0.00010 0.02008 0.000 3.002 0.	44	0.105	0-11012	.081	•	0.01989	0.000	3.002	•	œ.	4.
-0.6658 -0.01208 0.08142 0.00004 0.01991 0.000 3.302 0.	64	412	0.40663	0	•	0.02008	•	3.002	•	ác:	64
	Ĉ,	ဒ္ဌိ	-0.01208	0	ŝ	16610.0	0.000	3.002	0.000	Œ	<b>3</b> €

TABLE A-2 (Continued)

	Subject		~		45		36	25	2	20 ·	9		62	<b>6</b> 3	•	<b>.</b>	<b>.</b>	~	<b>.</b>	6	2;	= 1	7.2	£ ;	٤;	2;	۲;	2 ;	D (	2 :	2 :		25	D 4	5	6	- 2	. 60	Š	96	15	85	93	76	9.5	35	44	D (	5 6	001
	Type	•	•	•	OC I	<b>4</b> 0	€0 (		80	•	<b>6</b> 0	•	•	€0 (	-	<b>.</b>		<b>#</b> C 1	<b>,,</b> ,	<b>1</b> 0 (	<b>3</b> 0 (	•	<b>a</b> o •	■0		<b>8</b> 0 ·	* (	<b>1</b> 0 (	<b>b</b> (	<b>.</b>	<b>10</b>	<b>E</b> V (	<b>D</b> (	D (	0 •		D <b>e</b>	•	•	•	<b>6</b> 0	•	₩.	•	•	•	•	•	<b>D</b>	10
	¥	0.001	0.003	2000	600	0.00	0000	0.00	7000	0.003	0.014	110.0	0.00	0.005	-0.030	0.003	741-0-	-0.006	-4.773	*00*D	-0.00	-0.003	-0.013	-0.00-	-0.029	-0.002	0.347	0000-	000-0-	200.0-	-0.003	100.0-	200-0-	2000-	0000-			900-0-	-0.001	-0.019	-0.000	-0.001	-0.002	-0.020	-0.005	-0.021	-0.021	0.143	020-0-	-0.014
	β <sub>2</sub>	3.002	3.002	3.002	3.002	3.002	3.002	3.062	3.002	3.002	3.002	3.002	3.002	3.002	2.999	3.002	9.000	2.997	000°	3.002	2.997	2.997	2.998	2.997	٠,	2.996	3.000	٠,	556.2	٠	2.997	2.996	966.	, 66°, 0	2.995 2.005	2007	200	7.997		2.999	•	2.995	2.956	2.999	2.997	•	5.999	000	•	2.998
	$^{eta}_1$	0.000	0.000	0.00	9.000	0.000	0.000	0.00	0.000	c.000	0.00	0.000	0.00	0.000	0.000	0.000	0.000	0000	•	0.000	000		0.00	000.0	0.00	٠	000	0000	•	0000	0.000	0.00	0000	0000	0000				0000	0000				•	•	•	0.00	•	0000	0000
<b>S</b>	4th	:	2	0.01997	3.02026	16610.0	0.01990	0.01990	0.02000	9.0200	2	20	2	0.02014	2	2	2	0.02127	0.02005	0.02011	0.02125	0.02135	0.02113	0.02126	0.02101	0.02140	0.02084		•	.021	9	0.02147			15120-0		36	2	9214	0210	.021	.021	.0214	120.	.021	.021	90120.0	.020	20.	0.02113
Conditional Moments	3rd		100000	S	0.00015	40000.0	8	88	ş	.0001	.0001	ខំ	.0001	5	-0002	ş	.0002	.0001	0.00021	ş	•	.0001	•	•		0.00012		0.00005	0.00005	0.0001	.0001	-0.0000	0.00012	5	00000-0-	600000	10000-	41666	0000	1000	0000	0000		ş	.0001	.0002	-0002	.0002	ė	-0.00019
Conditi	Variance	á	0.08192	ė	0.09219	.08	0.08143	180	9	1190	ě	.0824	.6822	90	.083€	.081	.0834	.034	.0833	ē	œ.	è	ę.	ę.	ş	0.08452	ē	۰	£7	.0845		•	.0845	.0842	0.09474	٠,	•	# 1 # 10 P	0846	.0838	0.08472	0.08467	0.08456	19680.0	.0842	.0838	.0838	.063	•	0.08394
	Mean		12015-0	2	67	9	-0.02505	9	41	37	9	٤,	.6	2	33	36	Š	5	2	. 45	\$	8	7.	. 56	33	1.75341	5	6.	ŝ	≈.	7	53	Ξ.	Š	9		-:	2,61272	: 7	-	ž	2	5	2.73113	8	5	2.73677	*	. 7311	. €754
•	<b>(</b> ₽	0.1643	5515.0	0.1959	0.6772	6.0259	₽610.0-	-0.033	6.4197	0.3799	0.8937	0.9020	0.6843	0.5077	1,3268	0.3675	1.2304	1.5711	1.2032	0.4570	1.545	1.6671	1.4385	1.5565	1,3337	1.7324	1.1905	1,9991	1,9122	1.7496	2.3854	2.2004	1.7209	1.5527	2.0288	1996-1	7221.2	1.5979	2.1774	2-6727	2.1173	2,1925	2-2945	2.6800	2.4594	2.6855	2.6855	2.8850	2.6900	2,6259
	Subject	16	25	53	3	55	\$	41	28	6	9	19	62	63	99	£2	99	<b>£</b> 1	99	69	5	7	22	73	*	75	76	11	2	4	2	E	28	93	\$	80 (	Ē		9 6	<b>S</b>	5	6	6	*6	95	96	47	<b>8</b> 0	\$	100

TABLE A-2 (Continued)

	Subject	101	102	103	101	191		2 6		30		2:	1:	7 .			611	= :	111		119	971	171	777	134	124	126	121	126	129	130	131	132	133	134	135	136	131	130	139	7.	141	1+2	143	144	5 <b>*</b> 1	941	141	951	
	Type	•	•	=	•	•	•	•	•	•	•	•	•	•	•	•	•	1	(			•		• •	•	•	•	•	•	•	•	~	•	€0	•	•	•	•	₩.	•	TD	₩ 1	•	•	•	•	•	: •	•	
	¥	-0.001	-0.001	000-0-	-0.000	000	100.0-						000		400			2000	751-0-	100.0-	0000			0100	900		0.030	0.010	0.007	0.010	0.010	-0.113	0.005	0.005	0.003	200.0	0,003	0.003	0000	9000	0.003	0.002	0.002	0000	000.0	0.002	0000	0.000	0.000	
	83	2.997	2.447	2,997	2.997	2.997	2.007	7.041	2.003	2 003	1 001		2 4 4 4 6		16697			1		7.66.7	7.00	2.000	2.000	2.000	2.008	3.000	3.000	3.000	3.001	3.001	3.001	3.000	3.001	3.001	3.001	3.00%	3-001	3.001	3.002	3.001	3.001	3.002	3.002	3.002	3.002	3.002	3.002	3.002	3.002	
	$^{\beta}_{1}$	• 000	0.00	0.000	000.0	000.0	000.0	000							0.00					36	2000	200	900		0000	000-0	0.000	0.000	0.000	0.00	0.000	0.000	0-000	0000	0.000	0000	000	0.000	9000	0.000	0.000	0000	000-0	0.000	0.00	0.000	0.000	0.000	0.000	
ıts	4th	0.62106	0.02106	0.02111	0.02111	0.02111	0.02105	0.02105	0.02104	10170	0.02104	77000	0.000	20100	0.07095	90100	9 931.1	11170.0	1979.0	90000	0.0200	0.02086	0.02054	0.02047	0.02089	0.02047	0.02047	0.02047	0.02020	0.02028	0.02029	0.02061	0.02013	0.02011	0.02004	0.01996	0.02023	0.02004	99610.0	0.02017	0.02001	0.01998	96610-0	0.01990	0.01988	96610.0	0.01990	9	69610.0	
Conditional Moments	3rd	90000	00000	-0.0000	-0.0001	-6.00001	-0.00007	-0.0007	0.0006	90000	-0.006	61666	F1001	-0.0066	-0.00011	,	• 7	41000	1000	1 1000	E 1900 0	-0.00013	-0.0014	-0.00013	-0.00012	-0.00014	-0.00014	-0.00014	-0.00011	-0.00012	-0.00012	+1000·0-	-0.00010	-0.00010	90000	-00000-	21000-0-	-0.0000	20000-0-	11000.0-	B0000 0-	-0.0000	-0.0000-	0.00003	-0.0001	-0.0000	-0.00003	-0.00003	0.00002	
Cond1t;	Variance	0.08383	0.08383	0.08392	0.08392					9		9	0.08337			0.08381	0.0840.0	3	0.08181	0.08358	0.08331			0.08331	0.08347	0.08260	0.08260	0.08260	0.08205	. 0.08221	0.08222	0,06289	0.08189	0.08186	0.08171	86180.0	40790°0	0.00171	65180.0	96180°D	9190	0.08159	\$6180.0	14190.0	0.08136	0.08154	0.08142	0.09141	0.08140	
	Mean	~	-2.88020	-2.62915	-2.60807	-2.60807	-2.36692	-2.36692	-2.88020	-2.88020	-2.3691R			_		-2. 3601 A	-2.62677	-1.70315	-2.88020		-1.96152	-1.99817		-1.56009		-1.54219	-1.54219	-1.54219	-1-18533	-1.29842	-1.30395	-1.70742	-1.06344	-1.03837	20105-0-	-0.76731	16917.5	0.40292	9409000	10061-1-	7664999	06977-0-	j,	-0.00465	0.3376	0.712	-0.48230	-0.45877	-0.10992	
ć	<b>*</b>	2.843	.843	.558	2.578	2.578	2,343	m	2.843	.843	. 365	174		34.5	-2.1323	-2.3457	-2.5959	-1.6538	-2.8430	-2-1282	-1.9476	-1.9835	-1.6393	-1.9462	-2.0513	-1.5350	-1.5350	-1.5350	-119111-		-1.2990	-1.6980	-1.0597	-1.0347	1969-0-	1407.0-	641741		6466.01	0761-1-	750.0	7694		444	20000	101.0	0.478	•	2.10	
	Subject	101	102	103	101	109	% 10%	101	101	109	011		112	113	711	115	116	117	110	119	120	121	122	123	124	129	126	127	927		R	161	261					1			1	<u> </u>	777	7.	* * *	( · ]	941	147	148	

Type Conditional Moments Variance Mean

TABLE A-2 (Continued)

Subject

TABLE 4-2 (Continued)

2. 2. 3. 3. 3. 3. 3. 3. 3. 3. 3. 3. 3. 3. 3.		Variance 0.00302 0.00302 0.00302 0.00302 0.00303 0.00303 0.00303 0.00303 0.00303 0.00303 0.00303 0.00303 0.00303 0.00303 0.00303 0.00303 0.00303 0.00303 0.00303 0.00303	3rd 0.000000 0.000000 0.00000 0.00000 0.00000 0.00000 0.00000 0.00000 0.000000 0.00000 0.00000 0.00000 0.00000 0.00000 0.00000 0.000000 0.00000 0.00000 0.00000 0.00000 0.00000 0.00000 0.000000 0.00000 0.00000 0.00000 0.00000 0.00000 0.00000 0.00000 0.00000 0.00000 0.00000 0.00000 0.00000 0.00000 0.0000 0.0	4th		2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2	A	H ************************************	Subject 201 201 202 203 203 203 203 203 203 203 203 203
		0.009303 0.009303 0.009303 0.009303 0.009303 0.009303 0.009303 0.009303 0.009303 0.009303 0.009303 0.009303 0.009303 0.009303 0.009303		0.02111 0.021111 0.021111 0.021111 0.021111 0.021111 0.021111 0.021111 0.021111 0.021111 0.021111 0.021111 0.021111 0.021111 0.0211111 0.021111111111		1000 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1		• ;	200 200 200 200 200 200 200 200 200 200
		0.08392 0.08392 0.08392 0.08392 0.08393 0.08393 0.08393 0.08383 0.08384 0.08384 0.08384 0.08384 0.08384 0.08384 0.08384 0.08384 0.08384 0.08384 0.08384		0.02111 0.021111 0.0211111 0.021111111111		2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2		• ;	
		0.08392 0.08392 0.08392 0.08393 0.08393 0.08393 0.08393 0.08393 0.08393 0.08358 0.08358 0.08358 0.08358 0.08358		0.02011 0.02011 0.02011 0.02012 0.0201					
		0.003392 0.003392 0.003393 0.003393 0.003393 0.003393 0.003393 0.003393 0.003393 0.003393 0.003393 0.003393 0.003393 0.003393		0.020111 0.02012111111111111111111111111					200 200 200 201 201 201 201 201 201 201
		0.08392 0.08392 0.08393 0.08393 0.08383 0.08383 0.08384 0.08384 0.08384 0.08384 0.08384 0.08384 0.08384 0.08384 0.08384 0.08384		0.00 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0				20000000	
		0.08394 0.08394 0.08394 0.08394 0.08391 0.08391 0.08391 0.08391 0.08394 0.08394 0.08394 0.08394 0.08394 0.08394 0.08394		0.02010 0.02000 0.02000 0.02000 0.02000 0.02000 0.02000 0.02000 0.02000 0.02000 0.02000 0.02000 0.02000 0.02000 0.02000 0.02000				© ® ® ® ® ♥ ® ® ® ® ® ™ •	
		0.00338 0.00337 0.00337 0.00337 0.00331 0.00331 0.00331 0.00331 0.00331 0.00331 0.00331 0.00331		0.02000 0.0200					200 200 201 201 201 201 201 201 201 201
		0.08357 0.08361 0.08381 0.08381 0.08381 0.08358 0.08358 0.08358 0.08358 0.08358 0.08358		0.62094 0.02116 0.02116 0.02082 0.02094 0.02099 0.02099 0.02099 0.02099 0.02099 0.02099 0.02099		2. 499 2.	000000000000000000000000000000000000000		
			535 <b>5</b> 5555555555	0.02111 0.02111 0.02106 0.02077 0.02077 0.02077 0.02077 0.02077 0.02077 0.02077 0.02077		2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2		<b>బ</b> ¢ <b>బబ్బశమవర్తత్</b> ≈	8 6 3 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7
			35235555555555	0.02111 0.02111 0.02110 0.020 0.02010 0.02010 0.02010 0.02010 0.02010 0.02010 0.02010 0.02010					
			299555556555	0.02000 0.02000 0.02000 0.02000 0.02000 0.02000 0.02000 0.02000 0.02000 0.02000 0.02000 0.02000 0.02000 0.02000 0.02000		2 2 3 3 3 3 3 3 3 3 3 3 3 3 3 3 3 3 3 3	000000000000000000000000000000000000000		2
				0.02.03 0.02.03 0.02.03 0.02.03 0.02.03 0.02.03 0.02.03 0.02.03 0.02.03 0.02.03 0.02.03 0.02.03 0.02.03 0.02.03 0.02.03		2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2	000000000000000000000000000000000000000		2017 2017 2017 2017 2017 2017 2017 2017
		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		0.02000 0.02000 0.02000 0.02000 0.02000 0.02000 0.02000 0.02000 0.02000 0.02000 0.02000 0.02000					217 217 217 217 217 217 217 217 217 217
			0.00011 0.00011 0.00011 0.00011 0.00011 0.00011	0.02000		2000 C C C C C C C C C C C C C C C C C C	000000000000000000000000000000000000000		
	1 1 1 1		0.00011 0.00011 0.00011 0.00011 0.00011 0.00011	0.02094		2 2 3 3 3 3 3 3 3 3 3 3 3 3 3 3 3 3 3 3	000000000000000000000000000000000000000		212 214 214 214 214 214 214 214 214 214
		5 6 6 6 6 6 6 <b>6</b> 6 6 6	0.00011 0.00011 0.00011 0.00011 0.00011	0.02099 0.02099 0.02009 0.02010 0.02010 0.02010 0.02010			000000000000000000000000000000000000000	* : * : : : : : : : : : : : : : : : : :	214 214 217 219 219
	1 . 1 . 1		0.00011 0.00011 0.00014 0.00011 0.00014 0.00014	0.02094 0.02094 0.02097 0.02010 0.02010 0.02010 0.02010		2000 2000 2000 2000 2000 2000 2000 200	000000000000000000000000000000000000000		222
	1 - 1 1		0.00011 0.00013 0.00013 0.00011 0.00011	0.02094 0.02007 0.02106 0.02018 6.02066 0.02018		2 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9	0.001	· ;	216 217 219 219
	- !	000000000000000000000000000000000000000	-0.00014 -0.00013 -0.00011 -0.00011 -0.00014	0.02077 0.02086 0.02018 0.02066 0.02066 0.02070		2.999 2.999 3.000 2.999 2.999 2.999 2.998	0.001	• ; • • • • • • •	217 218 - 219
	11 1	0000000	0.00013 -0.00011 -0.00011 -0.00014	9.02086 0.02018 6.02069 6.02075	900000000000000000000000000000000000000	2,000 2,000 3,000 2,000 2,000 2,000 2,000 2,000	0.001	• ;	219
777777777	1 1	000000	-0.00001 -0.00011 -0.00014 -0.00014	0.02106 0.02018 6.02669 0.02079	00000	2.447 3.000 2.449 2.449	0.001	:	512
777777777		66060		0.02016	00000	3.001	0.000	: • ~ ·	
77777777	1 1	6000		6.02069 0.02075 0.62010	0000	3.000	-0.289	~	228
	1 1	900		0.02079	0.000	3.001	-0.015	•	221
, .	1	100		0.020.0	0.000	3.001	200	4	222
, .	Ì	.083	•	210700		2.998		•	333
,	-		8	. 62094	000.0				224
1111		60	3	0.02021	000	100		•	226
		3.0824	-0.00014	0.02046	900	100	310	• •	226
	-1.23 582	2		0.07024	000	100	200.0	•	227
•	-1.42667	0.08241	8	0.02038	000	3.001	910.0	•	228
	-1.35605		8	0.02013	0.00	3.001	0.012	<b>(</b> C	224
-1-2	-1.22072	0.04210	8	0.07071	900	3,002	400-0	•	210
-1.595	-1.60356	0.06278	8	0.07652	000	000		•	231
232 -1-400A	-	0.08236	•	0.02	000	100	Ì	•	200
	. •		8	0.02014		100.6	410		222
· ~		: :	9	9.02010				•	
	٩	0.04167	0.000	0.02002	000			•	7 7
	ė	: =	-0.0001	0.0100	000	3-002		•	
•				7000				•	, ,
0071	54117-1-		•						100
	-1-10178	18180.0		10070.0				۰.	
234 -0.3243	-0.32965	160		98610-0		7005		<b>b</b> (	633
DE C - 1 -	-1-03426	.081	3	11070.0	0000	100.5	6000	<b>1</b> 0 (	
Ŷ	-0.74222	_	•	ē	000.0	3.002	0.002	•	741
P	-0.70496	.0915	-0.00006	96616.0	0.00	3.002	0.002	•	242
243 -0.5131	-0.51691	0.04143	-0.0000	0.01990	•	3.002	0.001	•	243
٩	-0.61939	0.08148	-0.00005	0.01993	000.0	3.002	0.001	€0	244
-0.542	-0.54575	.081	-0.0000-	0.01991	0.00	3.005	100.0	•	542
9	-0.99576	0.08180	-0.0009	0.02009	0.00	3.001	400.0	₩	246
781	-6. 78490	.0816		0.01999	0000	3.002	0.002	•	24.7
-0.198	-0.20274	: =	0.00601	5		2.002	0,000	•	248
207 V 67	0.40102	ē	•	80020	•	2007	60.0	· cz	576
767 0	76107.0		3		•		Š	•	2.60

TABLE A-2 (Continued)

•	•		Cond1t:	Conditional Moments	nts					
Subject	K K	Mean	Variance	3rd	4th	$^{oldsymbol{eta}_1}$	β <sub>2</sub>	¥	Type	Subject
157	٠,	-0.68439	0.08140	0.00002	0.01989	٥.000°	3.002	00000	*	291
242	-0.0402	3	1+190.0	6.00003	0.01990	000.0	3.002	000.0	•	252
253	9	8	0.08143	400000	16610.0	000.0	3.002	000-0	•	253
757	0.3404	Ě	0.08170	0.0000	0.02004	000.0	3.002	0.003	•	254
255	ŗ.	36	.0817	0.00010	•	0000	3.002	0.003	•	562
726	ŗ.	*	.081	•	99410.0	0000	3.03	0,000	•	256
257	ç	8	16190.0	0.00012	•	0.00	3.002	0.00%	•	257
258	٧.	5	0.08167	•	0.02012	0000	3.002	0.004	•0	256
259	٠,	0.34215	0.08170	0.0000	0.02004	000	3.002	0.003	•	553
260	٠.	7	0.08227	91000.0	0.02032	0.000	3.002	0.000	•0	566
192	0.6489	4	0.08214	•	0.02025	0000	3.002	0.007	•	261
292	4	9	0.08196	•	•	0000	3.002	100.0	•	292
263	~	=	0.09315	0.00020	0.02075	0.000	3.001	0.051	•	263
264	٠.	20	0.08293	0.00020	0.02064	0.000	3.001	0.026	4	564
265	0.7249	0.72078	0.08228	0.00016	0.02032	0000	3.002	600-0	•	265
266		8	9	0.00017	0.02043	0.000	3.002	0.012	•	366
247	£	63	9	0.00017	0.02043	0.000	2.002	0.012	•	24.7
268	æ	2	.09	0.00017	0.02044	0.000	3.002	210.0	۹.	366
269	٧.	9,	9	0.00012	0.02013	0.000	3.00.2	9000	•	269
270	a,	8	0.09257	•	0.02046	0.000	3.002	0.013	•	270
172	č	8	0.08420	•	0.02125	0. 200	2.997	-0.001	•	175
212	1.4385	1.44706	0.08395	<b>61000.0</b>	0.02113	0.000	2.996	-0.013	•	272
273	ç	5	0.08430	91000.0	0.02130	0.00	2.997	-0.003	•	273
274	٦.	3	0.08442	0.00012	0.02140	0.00	2.1%	-0.002	•	274
275	5.0019	2.02993	0.08474	0.00001	0.02151	0.000	5-955	090.0-	•	275
276	Ġ	8	0.08307	0.00020	0.02071	0.000	3.001	1:000	4	276
277	_	=	0.08460	0.00010	0.02144	000	5.996	-0.001	<b>E</b> 0	717
278	?	2, 25985	0.08464	-0.0000	•	0.00	2.996	-0.001	•	276
279	÷	2	é	0.00018	٠	000	2.498	900.0-	•••	275
280	٠.	2	ခို		•	0.00	2.995	-0.000	•	280
182	<b>.</b>	3	0.08443	-0.00014	0.02136	000.0	2.997	-0.003	•0	283
282	∹	7	9.09469	-0.00004	120.	0.000	2.995	-0.001	•	202
<b>58</b> 3	ċ	2	0.08474	10000-0-	•	0000	2.995	-0.0-	<b>t</b> o	283
284	÷.	4	∞ .	0.0000	0.02146	0.00	2.996	-0.0-	10	284
282	7	2	0.08473	-0.0003	0.02150	0.00	556	-0.000	•	285
256	∹	2	0.08473	-0.00003	0.02150	000	5 6 6 2	000-0-	₩ .	206
197		1.0000	0.09456	0.0000	0.07147	000	2.995	100.0-	<b>S</b>	282
997	•	2:	0.08380		•	0.000	666.	120.0-	<b>B</b>	112
597	é,	2.73113	196900	61000-0-	901200	0000	ę,	020-0-	<b>8</b> 0 (	289
267		3 :	0.05474	100000-	•	000	2.995	0000-	<b>B</b>	290
162	•	7 :	2980	91000-0-	62120-0	0000	2.997	9000-	<b>8</b> 0 (	157
767	200	2	0.00		1+120-0	0.000	966-2	-0.001	<b>.</b>	262
293	999		٥٠		•	000	2.999	37.0-	20 ·	243
	46.07	Ť	0.08331	-0.00020	29220-0	0.000	3-000	0.143	•	767
662	801	2	6,	02000-0-	•	000	3.000	ē	<b></b>	562
962	.885	2.54095	•	02000-0-	28020.0	0.00	3.000	0.143	• (	296
200		7	7712.0	- C. C. C. C.	10.07.0 10.00.0		7.99.		R (	444
000	0 6	į	0.08380	-0.00020	0.02106	000	2.999	120.0-	<b>ID</b> v	256
		3 04/05	0.00331	02000	79070-0		3.00	61.0	• •	562
25	C 10 10 10 10 10 10 10 10 10 10 10 10 10	5	?	02000.0-	29020-0	0.000	3.000	0.143	•	300

TABLE A-2 (Continued)

	Subject	F-	305	363	304	302	<b>30</b> 6	30,	306	50č	310	311	315	313	314	315	316	317	318	316	320	321	222	323	124	325	35¢	327	328	522	330	331	333	333	434	335	336	127	336	526	340	341	242	343	344	345	346	341	348	576	350
	Type	•	•	•	•	•	•	•	•	•	₩.	•	•	•	œ.	•	•	•	•	•	•	•	4	•	•	9	•	•	<b>#</b> D	•	•	•	•	•	c	æ	€0	•	Œ	•	•	•	•	•	•	æ		ø	•	æ	•
	¥	000-0-	-0.001	-0.061	700.0-	-0.000	100-0-	100-0-	-0.000	-0.001	-0.001	-0.063	-0.000	-0.00	0.017	-0.012	-0.005	-0.003	-0.01	-0.001	0.016	190.0-	0.029	0.029	166.0	5.849	0.024	0.011	-0.024	0.000	0.016	0.026	0.002	0.007	633.0	010.0	0.001	0.004	0.003	6.003		0.000	•	0.002	0000	0.00	230.0	0.000	100.0	100.0	700.0
	β <sub>2</sub>	2.997		2.997	2.998	2.997	6	2.997	2.997	1.997	2.997	2.9.3	2.997	2.997	5.999	5.999	2.998	2.998	2.959	2.957	3.001	2.997	3.001	3.001	3.000	2.000	3.001	3,001	3.000	3.002	3.001	3.601	3.002	3.001	3.001	3.001	3.002	3.001	3.001	3.001	3.002	3.002	3.002	3.002	3.002	3.002	3.002	3.002	3.002	3.002	3.002
	$^{oldsymbol{eta}}_1$	000	0.00	0.00	0.000	000.0	000.0	0.000	0.000	0.00	0000	0000	0.00	•	0.000	0.00	0.00	0.000	•	0.000	90.0	0.000	0.000	000.0	0000	0000	٠	•	٠	•	0.00	٠	٠	٠	٠	٠	٠	0.000	٠	0,000	0.00	٠	٠	0.00	0.00	0.00	000.0	000.6	0.00	0.000	0.000
nts	4th	0.02110	0.02106	901200	0.02095	0.02111	0.02106	0.32106	0.02110	0.02105	0.02105	0.02097	0.02110	0.02111	0.02074	0.02079	16020-0	0.02097	0.02079	0.02105	0.02034	0.02106	0.02047	0.02047	0.02058	0.02058	0.02045	0.02030	•0	0.01989	0.02036	•	0.02300	0.02019	0.02027	6	0.01991	0.02007	õ	• 02	é	.01988	96 10 .	é	.0198	0.01988	66610.0	0.01990	16610.0	0.01996	0.0200
Conditional Moments	3rd	0.0001	900000	900000	-0.00011	00000	-0.00006	-0.00006	0.00001	-0.0001	-0.0000	-0.00010	0.000.0	10000-0-	-0.00014	-0.00013	-0.00012	-0.00010	-0.00013	-0.00001	-0.00013	90000-0-	-0.00014	-0.00014	<b>-0.00014</b>	-0.00014	+1000°0-		-0.0001/	-0.00003	-0.00013	-0.00014	-	0.00011	-0.00012	21000-0-	-0000-0-	-0.0000	-0.0000	-0.0000	-0.00003	-0.0001	-0.00002	-0.0000	-0.00000	0.0000	-0.00001	0.00003	0.0000	0.0000	1 1000*0
Cond1t;	Variance	0.08341	0.09383	0.08383	0.0837.	0.08392	0.08381	0.08361	0.08391	0.083#1	0.08379	0.08364	0.08391	0.08392	0.08315	0.08326	ê	0.08364	ç	19690.0	á	0.08381	0.08259	٠,	0.08281	0.08283	0.08255	£.08224	7.0830.	0.08141	0.08240	0.08257	80.	0.08291	0.08217	0.280.0	0.08145	٠,	.081	0.08168	9	0.00138	Ġ	.0915	0.08138	.081	180.	.0814	180	91	16180.0
	Mean	99	ĕ	ĕ	-2.16284	Ž	2	2	ĕ		₹.	9		3	58	-1.52653	963	-2.18968	-1.93346	-2.36692	-1.42829	-2.36918	-1.53582			-1.67423		Ĵ.	-1.01263	-0.45129	-1.42051	-1.52095		-1, 1,891	-1.27506	∾.		ά,	-0.8381	-0.67741	-0.51003	-0.34091					8	6	.0077	Ξ	4
	ĸ *	-	m	<b>m</b>	-2.1445	•	•	₽0	-	m	-	0		∞ .	-	•	<b>□</b>	•	г.	~	•	₩.	•	~		hr.	_		8	3	414	.514	. 80E	154	270	5	250	696.0	7	3,4	0.506	336	2	0.755	58	5	š	1520.0-	Ξ	3	3.5
	subject				304																					325														339	3.	341	342				346	347	348	349	Š

Type Conditional Moments 0.0000113 0.0000 Variance 0.08138 0.081143 0.0811443 0.081155 0.0811616 0.0811616 0.0811616 0.08334 0.08336 0.08336 0.08442 0.08463 0.08463 0.08463 0.08463 0.08463 0.08463 0.08463 0.08463 0.08463 0.08463 0.08463 0.08463 0.08463 0.08463 0.08463 0.08463 0.08463 0.08463 0.08463 0.08330 0.08330 -0.13169 -0.11309 -0.01378 -0.01378 -0.064378 -0.66437 -0.664378 -0.66437 -0.66437 -0.66437 -0.66437 -0.66437 -0.66437 -0.664470 -0.66437 -0.6647 -0.6 Subject 

TABLE A-2 (Continued)

TABLE A-2 (Continued)

	,		Conditi	Conditional Moments	its					
Subject	4.	Mean	Variance	3rd	4ch	β,	B,	¥	Type	Subject
104	-2.8430	-2.88020	0.08383	90000	0.02106		2.997	-0.061	•	<b>‡</b>
402	-2.1323	-2.15035	0.08359	11000.4-	0.02049	90.0	2.99	-0.00	•	7
403	-2.5987	-2.62915	0.08392	-0.0000	0.02111	0.000	2.997	-0.0	•	<b>‡</b>
404	-2.6518	-2.68373	0.08391	10000.0	0.02113	0.0 0.0	2.997	-0.000	•	į
405	-2.3457	-2.36918	0.08381	-0.0000	0.02106	90. 1	2.997	100.0-	-	3
<b>40</b>	-2.3683	-2.39238	0.08383	-0.0000	0.02106	0.00	2.997	( ) ( ) ( ) ( ) ( ) ( ) ( ) ( ) ( ) ( )	•	;
19	-2.5587	-2.62915	0.08392	9.0000	0.02111	0.000	2.997	-0.960	•	<b>+0</b> 4
<del>6</del> 04	-2.12#2	\$ 14615	0.08358	-0.00611	0.02094	900.0	2.998	700.0-	•	;
<b>4</b> 04	-2.5782	-2. 4. 507	0.08392	-0.0001	0.02111	000-0	2.997	-0.000	•	į
9 <b>9</b>	-1.6793	+1.66°44	0.08286	+1000.0-	0.02060	000.0	3.000	152.0-	-	914
114	-2.3457	-2.3691	0.08361	-0.00006	0.02106	0.00	2.997	100.0-	•	411
412	-2.3678	-2.39187	0.06.53	-0.00306	0.02106	٠	2.997	-0.001	•	412
£13	-2.1707	-2.18968	0.08364	-0.0001¢	0.02097	0.00	2.998	-0.003	•	£14
<b>717</b>	-2.1445		0.08360	11000.0-	0.02095	0.00	2.998	-0.00-	<b>60</b>	*!
415	-2.1242	2	0.08358	-0.0001 ì	0.02094	0000	2.998	-0.004	•	415
416	-1.8853			-0.00014	0.02017	0.000	2.999	-0.014	•	416
417	-2.0331	-2.04885	0.08345	-0.00012	0.02010	00000	3-956	-0.036	•	417
414	-2.4080	-2.43316	9	-0.0000	0.02100	0.00	2.497	10.0	•	11
9	- 2.010.6-	-2.0142	0.08340	£1000.0-	0.02096	000.0	2.999	-0.007	•	\$I+
420	-1.5731	-1.58076	0.08267	-0.00014	0.02051	0.00	3,060	0.042	•	724
421	-1.5454	-1.55277	0.09262	-0.00014	0.02040	0.000	3.000	0.03)	4	124
.22	0000			-0.00013	0.02086	0.00	5.999	-0.007	•	422
423	-1.5869		0.08269	+1000.0-	0.02052	0.000	3.000	0.049	4	423
424	-1.7349	6	0.08295	-0.00014	0.02064	•	3.000	-0.051		•2•
428	-2.1282	-2.14615	0.08358	-0.0001	0.02094	0.00	2.998	-0.00-	•	429
426	-1.1439	2	0.08159	-0.00011	0.02010	000.0	3.001	0.007	•	426
427	-1.0814		16180.0	-0.00010	0.02014		2.001	930.0	•	421
428	-0.965		0.08178	-0.00009	0.02007	0.00	3.001	0.004	•	<b>428</b>
2.4	-1.3204		0.08225	-0.00013	0.02030	0000	3.001	0.011	•	425
430	-1.5457		0.08262	-0.00014	0.02046	0.00	3.000	0.033	•	964
164	-1.0859		0.08192	-0.00010	0.02014	000.0	3.001	•	•	165
432	-0.9320		0.08174	-0.0000-	٠	•	3.001	0.004	€0	<b>432</b>
433	-0.7084	8	0.08154	-0.0000	96610.0	0.000	3.002	0.002	•	432
767	-1.1595		0.08202	-0.00011	0.02019	•	3.001	0.007	<b>a</b> o 1	7
435	-0.8420		0.08165	•	0.02001	•	3.001	0.00 d		435
<b>436</b>	-0.9320	-0.93546	ė	ş	0.02005	0.0	3.001	0.004	<b>3</b> 0 (	# ·
437	-1.4725		0.08250	1000.	•	000	3.001	020-0		164
436	-0.£773			-0.00005	96610.0	•	3.002	0.00	io I	630
439	-0.5275		0.08144	-0.00004	•	٠	3.002	100.0	ic) (	434
\$	-2.4759		.081	ś	é	٠	3.002	0.000		7
141	-0.4767	19087-0-	.0.	-0.00.0-	٠	٠	3.032	9	₽ (	157
442	-1.0179		0.06184		.0201	•	3-00	0.002		745
<b>643</b>	-0.1286		0.08139	£.00002	9610.	٠	3.002	0000	<b>E</b> D (	N -
777	7644.0-	Ē	0.08141	-77.00003	0.01989	•	3.002	000 %		***
445	-0.7086	8	<b>95180-0</b>	-0.0000	0.01996	0.00	3.002	200.0	•	573
944	-0.6046	82	180.	-0.00005	2	0.00	3.002	100.0	•	944
177	-0.1687	-0.17353	0.08138	0.00001	9610	0.000	3-002	0.000	<b>8</b> 0 (	447
877	-0.1514	-0.15629	.0813	0.00001	0.01988	0.000	3.002	0.000	<b>e</b> c (	84
674	-0.6964	-0.69581	C.08157	-0.0000	•	0.00	3.062	100.0	r (	* * * * * * * * * * * * * * * * * * *
450	-0.1581	-0-16296	0.06:39	000000	0.01988	0.000	3.002	C.060	ir.	364

	•		Conditi	Conditional Moments	nts					
Subject	<b>1</b> ,*	Nean	Variance	3rd	4th	β <sub>1</sub>	32	¥	Type	Subject
451	0.3871	3.	180.	.0001	0500	0.000	3.002	0.003	•	451
5¢÷	-0.1380	-0.14292	0.08139	0.00002	0.01988	0000	3.002	000.0	<b>c</b> c	452
453	0.3922	.38	80.	1000*		0.00	3,002	0.003	æ	453
424	0.3052	ş	.0814	.00 33	•	0.00	3.002	100.0	œ	424
455	0.2004	÷	.0315	9000	6610.	0.00	3.002	•	<b>œ</b>	455
456	0.4421	.43	.09	.0001		0.00	3.002	0.004	<b>6</b> 0	456
457	0.5009	. 49	.0819	ş	.0201	0000	3.002	0.005	<b>c</b> n	451
458	0.5521	.54	.081	.0001	.0201	0.00	3.002	0.005	60	458
459	1067.0	. 12	.0822	.0001	.0703	0.00	3.002	600.0	<b>œ</b> `	455
094	0.1796	.77	.0A23	.0001		0.00	3.002	0.010	<b>6</b> 0	094
461	0.6607	0.65612	.0821	5	0.02026	0.000	3.002	0.007	60	461
794	0.7209	7.	.0822	-0001		0.00	3.002	0.009	<b>c</b> o	462
463	1.0750	.0	0.08305	0.000.0		0.000	3.001	0.035	4	463
<b>†9</b>	1.2%51	.24	.083	.0002	•	0000	3.000	-0.055	-	494
465	0.5047	.4993	.081	9		0.00	3.002	0.005	<b>6</b> 0	465
<b>99</b>	0.8198	E	•	8	.020	0.00	3.002	0.011	80	
467	1.3884	.39	0.08383	0.00020	.0210	0.00	5.999	-0.018	<b>œ</b>	
465	1.3449	• 35	ę	ŝ	0.02102	0.00	5.999	-0.025		468
694	1.4262	6.	80.	\$100°	.021	000.0	2.998	-0.014	φ	469
0.70 0.70	1.5105	1.52118	80.	81000	12120	0.00	2.998	00.0-	<b>c</b>	470
174	1,3546	.36	.08	•	.021	0.00	2.999	-0.023	80	471
472	. 4285	4	0.08393	0.00019	.021	0.00	2.598	<b>*10.0-</b>	∞	472
473	1.5638	.5761	.084	8	.021	0.00	2.957	-0.006	€0	473
474	2.3854	•	9	-0.00014	0.02136	0.00	2.997	-0.003	۵	474
475	1.3358	.34	.083	.0002	.0210	0.00	2.999	-0.027	-	475
476	1.3033	•	.08	9	.021	0.00	5.999	-0.017	Œ	37.6
477	1.2632	. 47	.0.	6	.0211	0000	2,998	-0.011	æ	413
4.78	2.2054	• 23	è	કૃ	.0214	0.00	9.4.2	-0.001	<b>&amp;</b>	;
4.79	1.8588	. 8814	.0946	0.0000	.02	0.00	2.995	-0.001	•	475
4 80	1.6479	• 6629	ė	10 50.	.0213	0.0	2.997	-0.004	•	097
184	1.9514	.51	0.08473	000	.0215	0.00	2.995	-0.000	•	194
•85	1,7241	. 14	ç	0.00012	.0214	000.0	2.996	-0.002	••	705
483	1.82.8	. 84	.0846	1.00078	.0214	0.00	2.996	-0.001	€0	463
484	1.5436	. 5553	80	-00/17	.021	0.00	2.997	-0.00	<b>8</b> 0 (	# 10 T
<b>58</b> 5	1 5662	9	8	100.50	.0215	0000	2.995	0000-	<b>2</b> 0 (	C .
994	1.7925	8	.0846	01000	8	0000	2.996	100.0-	<b>5</b> 0 (	0 ( F
<b>184</b>	2.4594	5	9	910000-	2120	0.000	166-2	-0.00-	٠,	
984	2.6855		0838	9	120.	000.0	566°2	1/0.0-	0 (	D C
68.4	2.1757		9580	\$0.00.0-	~ (	0000	2.955	2000	<b>D</b> 0	P (
064	2.2235	5	.084	P 02 DO - 1-			2.996	17:30	ъ,	• (
164	2.8850	94	80	-0.00020	•	3	3-000	0, 143		•
764	2.7683	•	<u> </u>	-0.00020	0.02096	8	3.000	-0.046	⊷ ,	764
£64	2.8650	. 2	.083	2000	•	8	8	0.143	e (	6.4
767	2.6800		.0838	•	•	8	2.999	020-0-	<b>5</b> 0 (	**
495	2.7683	. 82	.0836	-0.00020	96020*0	8	0	-0.046	<b>~</b> •	495
964	2.4679	. 51	4	-0.00016	. 02 1 2	•	2.997	900-0-	æ,	456
447	2.7683	. 82	.C. (10°		•	•	3.000	-0.046	~ (	497
864	2,3854	2.42752	0.08442	-0.00014	0.02136	٠	2.997	-0.003	<b>E</b> D +	354
664	2.8850	35.	0.08331	-0.00020	0.02082	0.00	3.000	0.143		564
200	2.7683	• 82	0.08360	-0.00020	•	•	3.000	-0.046	-	200

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